



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/04/2019 Foreign Exchange Future			14.15740		14.15850			0.0000	141,574,000.00	10,000	0
\$ / R On 05/04/2019 Foreign Exchange Future			14.11640		14.16020			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.13340		14.17730			0.0000	989,338.00	70	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.13680		14.18070			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.14700		14.19080			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.15220		14.19580			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.15780		14.20100			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.15970		14.20270			0.0000	226,555.20	16	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.17210		14.21460			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.17540		14.21800			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.18190		14.22480			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.18520		14.22820			0.0000	0.00	0	4,322
\$ / R On 20/05/2019 Foreign Exchange Future			14.19340		14.23670			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.20810		14.25190			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.21140		14.25530			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.21630		14.26040			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.21800		14.26210			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.22810		14.27240			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.23490		14.27920			0.0000	487,459,915.60	34,244	870,257
\$ / R On 20/06/2019 Foreign Exchange Future			14.24520		14.28950			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.25890		14.30310			0.0000	0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2019	Foreign Exchange Future			14.26400		14.30830			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.26740		14.31170			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.31560		14.35980			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.31730		14.36150			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.33800		14.38210			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.36730		14.41130			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.37250		14.41650			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.37590		14.41990			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.37770		14.42170			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.39150		14.43560			0.0000	2,014,810.00	140	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.39670		14.44080			0.0000	0.00	0	26,409
\$ / R	On	30/09/2019	Foreign Exchange Future			14.42100		14.46520			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.42450		14.46870			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.47460		14.51990			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.52630		14.57130			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.53170		14.57660			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.53530		14.58020			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.55130		14.59600			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.58320		14.62780			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.58670		14.63130			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.63830		14.68400			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.68900		14.73480			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.69450		14.74030			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.71970		14.76600			0.0000	10,392,108.20	706	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.75030		14.79730			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.80230		14.84890			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.86820		14.91400			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.88750		14.93320			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.97470		15.02060			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.06370		15.11120			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>642,656,727.00</b>	<b>45,176</b>	<b>1,069,206</b>
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			9.45940	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			167.95940	157.400	17.40	1.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put			521.73030	522.600	17.40	1.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call			0.23030	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			210.94730	238.892	21.63	0.9256	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			21.14730	5.292	21.63	0.0744	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			52.85480	23.928	18.97	0.2777	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			92.65480	107.529	18.97	0.7223	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			15.79160	3.166	22.52	0.0463	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			255.59160	286.766	22.52	0.9537	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			2.58280	1.413	24.17	0.0213	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			402.78280	357.813	24.17	0.9787	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			120.06050	128.280	14.28	0.4684	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			187.36050	151.680	14.28	0.5316	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			341.66580	366.338	15.28	0.7720	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			72.36580	53.138	15.28	0.2280	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			334.01350	358.323	15.25	0.7651	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			74.71350	55.123	15.25	0.2349	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			289.55060	311.635	15.07	0.7209	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			90.25060	68.435	15.07	0.2791	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			304.08720	326.920	15.13	0.7362	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			84.78720	63.720	15.13	0.2638	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			199.03790	213.500	14.40	0.5388	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			189.83790	160.500	14.40	0.4612	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			440.60400	466.808	15.73	0.7778	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			81.40400	63.808	15.73	0.2222	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			401.48120	426.156	15.54	0.7509	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			92.28120	73.156	15.54	0.2491	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			874.63260	910.316	17.56	0.9176	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			30.43260	22.516	17.56	0.0824	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			177.37190	186.528	14.20	0.4564	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			268.37190	234.328	14.20	0.5436	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			3.86700	3.642	16.24	0.0163	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,286.56700	1,243.342	16.24	0.9837	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,207.49140	1,164.071	15.72	0.9802	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			4.79140	4.371	15.72	0.0198	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			209.08120	180.543	14.73	0.4435	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			256.38120	270.843	14.73	0.5565	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,418.88120	1,456.337	18.21	0.9762	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			11.58120	6.037	18.21	0.0238	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,762.52600	1,803.201	19.53	0.9884	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			5.22600	2.901	19.53	0.0116	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			388.33000	408.577	15.46	0.6812	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			141.03000	118.277	15.46	0.3188	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			700.94840	730.648	16.89	0.8457	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			63.64840	50.348	16.89	0.1543	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			18.91610	17.103	12.89	0.0770	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			731.61610	686.803	12.89	0.9230	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			368.54900	329.685	13.92	0.6629	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			115.84900	119.985	13.92	0.3371	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			230.06200	200.068	14.55	0.4786	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			227.36200	240.368	14.55	0.5214	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			411.52670	427.032	15.45	0.6535	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			176.12670	149.131	15.45	0.3465	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			118.11750	120.096	14.23	0.2971	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			476.11750	435.496	14.23	0.7029	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			78.57100	78.869	14.00	0.2192	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			576.57100	534.269	14.00	0.7808	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			262.52080	271.435	14.78	0.5060	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			280.52080	246.835	14.78	0.4940	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			198.93840	205.177	14.69	0.4077	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			383.73840	347.077	14.69	0.5923	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			582.83760	604.066	16.57	0.7098	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			161.03760	139.266	16.57	0.2902	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,090.89220	1,122.188	18.36	0.8574	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			77.59220	65.588	18.36	0.1426	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,317.73430	1,351.914	19.04	0.8978	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			54.43430	45.314	19.04	0.1022	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			328.07550	340.908	15.48	0.5179	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			314.77550	284.308	15.48	0.4821	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			345.11250	358.226	15.77	0.4978	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			367.01250	336.326	15.77	0.5022	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			367.99200	338.393	15.93	0.4954	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			362.69200	376.993	15.93	0.5046	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,590.80750	1,626.320	19.74	0.9051	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			56.10750	47.719	19.74	0.0949	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			391.37380	359.469	15.80	0.5176	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			336.07380	348.069	15.80	0.4824	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,272.22390	1,230.076	14.27	0.9461	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			16.92390	18.676	14.27	0.0539	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			901.83510	929.590	17.95	0.7690	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			147.13510	130.990	17.95	0.2310	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,928.95200	1,966.608	20.21	0.9408	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			34.25200	28.008	20.21	0.0592	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			28.03840	30.094	14.42	0.0801	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,143.33840	1,101.494	14.42	0.9199	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.42900	3.110	16.80	0.0093	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,123.82900	2,079.410	16.80	0.9907	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			532.68830	552.798	16.63	0.6045	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			284.78830	260.798	16.63	0.3955	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			405.64480	377.482	15.96	0.5047	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			383.24480	399.382	15.96	0.4953	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			194.18630	203.074	15.37	0.3213	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			636.58630	601.174	15.37	0.6787	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			500.82610	469.236	15.69	0.5833	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			288.42610	301.136	15.69	0.4167	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			453.85480	423.869	15.82	0.5458	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			331.45480	345.769	15.82	0.4542	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			130.33420	136.054	15.12	0.2365	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			809.53420	770.954	15.12	0.7635	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			450.73280	468.936	16.26	0.5305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			58.42400	51.614	20.14	0.0910	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,086.88630	1,044.546	14.64	0.8733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			57.68630	59.646	14.64	0.1267	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			422.89230	393.758	16.02	0.5081	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			393.69230	408.858	16.02	0.4919	0.00	0	1,982

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		230.24460	239.887	15.53	0.3513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		96.24450	86.799	19.35	0.1445	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		446.48340	416.524	15.95	0.5279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		367.28340	381.624	15.95	0.4721	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,683.84340	1,720.105	19.79	0.8881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		73.04340	65.005	19.79	0.1119	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,869.22400	1,906.714	20.14	0.9090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		271.78920	282.930	15.67	0.3915	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,332.26450	1,365.935	19.02	0.8347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		111.46450	100.835	19.02	0.1653	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		512.54100	480.479	15.77	0.5802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		303.34100	315.579	15.77	0.4198	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,457.04450	1,491.899	19.35	0.8555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		170.75870	155.964	18.08	0.2420	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		276.57700	255.527	16.99	0.3647	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		647.37700	670.627	16.99	0.6353	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,175.70620	1,207.654	18.60	0.8036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		134.90620	122.554	18.60	0.1964	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		550.98920	517.830	15.67	0.6085	3,883,727.25	7,500	27,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		28.42350	28.943	14.31	0.0709	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		282.54270	261.171	16.94	0.3711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		633.34270	656.271	16.94	0.6289	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,687.00400	3,730.469	22.63	0.9887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		6.20400	5.369	22.63	0.0113	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		991.55870	1,021.064	18.08	0.7580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		562.34620	528.883	15.64	0.6165	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		493.81530	513.237	16.43	0.5565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		353.01530	328.137	16.43	0.4435	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,785.38750	1,822.348	19.99	0.9001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		64.58750	57.248	19.99	0.0999	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,307.62350	1,263.843	14.31	0.9291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		105.75150	95.560	19.14	0.1575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		621.63680	586.688	15.50	0.6567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		222.43680	231.788	15.50	0.3433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,439.07490	1,473.768	19.30	0.8527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		98.27490	88.668	19.30	0.1473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		263.14620	273.983	15.64	0.3835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		26.71850	27.163	14.28	0.0673	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,711.42940	1,747.888	19.85	0.8915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		70.62940	62.788	19.85	0.1085	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		652.83960	617.182	15.43	0.6765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		203.63960	212.282	15.43	0.3235	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,376.55150	1,410.660	19.14	0.8425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		80.80610	72.149	19.64	0.1228	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,095.39840	1,052.981	14.63	0.8760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		56.19840	58.081	14.63	0.1240	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			771.39340	797.249	17.41	0.6866	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			230.59340	212.148	17.41	0.3134	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,325.91850	1,282.063	14.28	0.9327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			297.99860	275.815	16.82	0.3875	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			41.67410	42.819	14.48	0.0974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,190.87410	1,147.719	14.48	0.9026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,544.23310	1,498.533	14.26	0.9627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			15.03310	13.633	14.26	0.0373	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,601.60610	1,637.249	19.64	0.8772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			456.77420	475.155	16.28	0.5342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,589.59510	3,545.285	21.36	0.9990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.39510	0.385	21.36	0.0010	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,006.79620	1,961.885	16.31	0.9817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			7.59620	6.985	16.31	0.0183	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			598.79860	620.915	16.82	0.6125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			372.05570	346.309	16.31	0.4620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			462.85570	481.409	16.31	0.5380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			368.17450	342.603	16.33	0.4583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			468.97450	487.703	16.33	0.5417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			375.97420	350.055	16.28	0.4658	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			240.68620	221.647	17.31	0.3249	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			53.31020	55.044	14.60	0.1189	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			654.44120	677.849	17.02	0.6385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			273.64120	252.749	17.02	0.3615	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,475.06090	1,509.983	19.39	0.8583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			94.26090	84.883	19.39	0.1417	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			741.48620	766.747	17.31	0.6751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			62.32350	64.527	14.68	0.1347	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			697.44610	721.796	17.16	0.6572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			256.64610	236.696	17.16	0.3428	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,538.22200	1,573.353	19.51	0.8681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			87.42200	78.253	19.51	0.1319	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,112.51020	1,069.944	14.60	0.8811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			234.21100	243.999	15.55	0.3553	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			719.34150	744.149	17.24	0.6662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			248.54150	229.049	17.24	0.3338	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,403.27420	1,437.638	19.21	0.8469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			102.47420	92.538	19.21	0.1531	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,061.52350	1,019.427	14.68	0.8653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			506.45200	526.216	16.48	0.5637	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,381.28220	1,337.233	14.20	0.9428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			22.08220	22.333	14.20	0.0572	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			517.90970	485.689	15.75	0.5842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			298.70970	310.789	15.75	0.4158	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			603.41100	568.899	15.55	0.6447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			38.26320	39.241	14.44	0.0908	0.00	0	14,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,158.61580	1,190.355	18.55	0.7998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			137.81580	125.255	18.55	0.2002	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,003.41310	961.944	14.78	0.8455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			74.21310	77.044	14.78	0.1545	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			345.65200	321.116	16.48	0.4363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			421.08650	438.414	16.14	0.5114	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,044.76540	1,002.839	14.71	0.8598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			65.56540	67.939	14.71	0.1402	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,421.15170	1,455.680	19.26	0.8499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			100.35170	90.580	19.26	0.1501	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,217.46320	1,174.141	14.44	0.9092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			379.93280	353.836	16.26	0.4695	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			910.96240	939.235	17.84	0.7343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			190.16240	174.135	17.84	0.2657	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			105.10950	109.593	14.98	0.2017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			884.30950	844.493	14.98	0.7983	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			400.28650	373.314	16.14	0.4886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			609.44460	574.787	15.53	0.6487	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,642.14350	1,596.660	14.69	0.9681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			12.94350	11.760	14.69	0.0319	0.00	0	1,050
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,951.68520	2,992.829	21.89	0.9668	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			21.18520	18.029	21.89	0.0332	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			705.25060	729.273	17.07	0.6477	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			274.75060	254.473	17.07	0.3523	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,748.00180	1,783.675	19.68	0.8727	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			91.10180	82.575	19.68	0.1273	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			495.36420	465.244	15.89	0.5368	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			392.26420	406.344	15.89	0.4632	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,081.20890	2,118.968	20.34	0.9077	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			166.37410	153.068	18.38	0.2200	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			40.81210	42.154	14.56	0.0885	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,343.91210	1,301.054	14.56	0.9115	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,060.89700	1,090.120	18.03	0.7481	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			193.99700	179.020	18.03	0.2519	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			64.30890	57.868	20.34	0.0923	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			471.58200	442.217	15.96	0.5186	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			418.48200	433.317	15.96	0.4814	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			588.71810	555.941	15.65	0.6031	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			305.61810	317.041	15.65	0.3969	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,193.27410	1,224.168	18.38	0.7800	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			67.80520	69.906	14.69	0.1311	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,186.10520	1,143.906	14.69	0.8689	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,192.00940	2,230.164	20.46	0.9106	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			63.70940	57.564	20.46	0.0894	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			981.97450	941.752	14.93	0.7975	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			120.27450	124.352	14.93	0.2025	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,910.43920	1,945.157	19.55	0.8469	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		130.23920	120.757	19.55	0.1531	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		602.43570	572.036	15.84	0.5537	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		442.63570	456.436	15.84	0.4463	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,239.02760	2,275.744	20.17	0.8811	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		468.68180	483.111	15.91	0.4618	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		98.82760	91.344	20.17	0.1189	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		67.72610	69.657	14.66	0.1154	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,427.52610	1,385.257	14.66	0.8846	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,222.58140	1,251.484	18.05	0.7331	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		242.38140	227.084	18.05	0.2669	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		578.48180	548.711	15.91	0.5382	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		108.64400	111.745	14.82	0.1668	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,230.14400	1,189.045	14.82	0.8332	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,098.35200	2,133.500	19.74	0.8535	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		130.45200	121.500	19.74	0.1465	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		615.81150	633.915	16.27	0.5209	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		517.91150	491.915	16.27	0.4791	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		91.46990	93.654	14.72	0.1326	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,502.76990	1,460.954	14.72	0.8674	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,383.73570	1,412.576	18.14	0.7292	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		275.03570	259.876	18.14	0.2708	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		667.45180	637.513	15.88	0.5524	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		506.15180	520.213	15.88	0.4476	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,078.30470	2,112.464	19.53	0.8333	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		159.60470	149.764	19.53	0.1667	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		691.55710	661.052	15.81	0.5662	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		480.25710	493.752	15.81	0.4338	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,414.02320	2,450.055	20.13	0.8664	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		125.32320	117.355	20.13	0.1336	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		149.04420	152.765	14.84	0.1926	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,275.54420	1,235.265	14.84	0.8074	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		758.66500	778.153	16.54	0.5539	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		508.56500	484.053	16.54	0.4461	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,625.30090	4,665.233	24.57	0.9522	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		47.00090	42.933	24.57	0.0478	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		819.58100	839.907	16.66	0.5660	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		505.18100	481.407	16.66	0.4340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,678.23670	1,708.823	18.60	0.7631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		249.03670	235.523	18.60	0.2369	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,897.89320	2,935.388	20.73	0.8887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		108.69320	102.088	20.73	0.1113	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,695.67090	3,651.505	18.45	0.9922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		4.87090	4.805	18.45	0.0078	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,991.04430	1,947.650	15.11	0.9253	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		50.24430	50.950	15.11	0.0747	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			522.07720	497.872	16.57	0.4429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			801.27720	821.172	16.57	0.5571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,413.26360	1,441.543	18.03	0.7174	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			304.06360	288.243	18.03	0.2826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			859.06570	825.140	15.45	0.6337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			388.26570	398.440	15.45	0.3663	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,572.13110	3,611.854	22.44	0.9161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			82.93110	78.554	22.44	0.0839	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			733.66990	702.666	15.77	0.5699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			502.86990	515.966	15.77	0.4301	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,494.29800	3,533.907	22.24	0.9136	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			85.09800	80.607	22.24	0.0864	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			676.94840	647.452	15.93	0.5386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			566.14840	580.752	15.93	0.4614	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,100.05420	4,140.411	23.82	0.9300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			70.85420	67.111	23.82	0.0700	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			302.14610	286.410	18.05	0.2811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,421.34610	1,449.710	18.05	0.7189	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			794.34010	761.857	15.61	0.6017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			443.54010	455.157	15.61	0.3983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			338.78070	321.504	17.72	0.3103	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,277.98070	1,304.804	17.72	0.6897	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,290.55070	3,329.838	21.70	0.9065	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			91.35070	86.538	21.70	0.0935	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			892.97600	858.350	15.36	0.6497	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			362.17600	371.650	15.36	0.3503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,922.46220	4,962.956	24.40	0.9565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			43.26220	39.656	24.40	0.0435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,257.18310	4,297.692	24.22	0.9334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			67.98310	64.392	24.22	0.0666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			842.50030	808.930	15.49	0.6257	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			401.70030	412.230	15.49	0.3743	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			768.57370	736.701	15.68	0.5884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			467.77370	480.002	15.68	0.4116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,296.50730	4,337.052	24.32	0.9342	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			67.30730	63.752	24.32	0.0658	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			246.51680	252.781	15.03	0.2696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,087.31680	1,049.481	15.03	0.7304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,923.63810	3,963.804	23.36	0.9259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			74.43810	70.504	23.36	0.0741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,343.64560	1,303.190	14.84	0.8110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			152.84560	156.490	14.84	0.1890	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			546.83990	521.842	16.45	0.4592	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			756.03990	775.142	16.45	0.5408	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,019.87800	982.930	15.08	0.7054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			279.07800	286.230	15.08	0.2946	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,422.33590	1,381.277	14.79	0.8316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		131.53590	134.577	14.79	0.1684	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,904.06220	3,944.206	23.31	0.9254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		74.86220	70.906	23.31	0.0746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		262.46250	269.167	15.05	0.2820	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,053.26250	1,015.867	15.05	0.7180	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		663.02590	680.392	16.20	0.5045	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		603.82590	577.092	16.20	0.4955	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,014.43390	1,037.693	17.10	0.6244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		425.23390	404.393	17.10	0.3756	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,381.06060	1,409.007	17.96	0.7111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		311.86060	295.707	17.96	0.2889	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		976.14990	939.951	15.17	0.6870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		305.34990	313.250	15.17	0.3130	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		663.37340	634.255	15.97	0.5309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		582.57340	597.555	15.97	0.4691	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		290.93500	275.684	18.16	0.2719	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,470.13500	1,498.984	18.16	0.7281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		778.79690	746.677	15.65	0.5937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		457.99690	469.977	15.65	0.4063	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		690.76660	660.889	15.89	0.5464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		549.96660	564.189	15.89	0.4536	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		992.94760	1,015.896	17.05	0.6182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		433.74760	412.596	17.05	0.3818	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		479.00800	456.250	16.79	0.4137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		888.20800	909.550	16.79	0.5863	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		619.95750	592.760	16.13	0.5055	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		639.15750	656.060	16.13	0.4945	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		1,109.53760	1,134.311	17.32	0.6500	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		390.33760	371.011	17.32	0.3500	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,657.43480	1,614.005	14.76	0.8809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		86.63480	87.305	14.76	0.1191	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		898.73050	863.984	15.35	0.6524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		357.93050	367.284	15.35	0.3476	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,851.04250	2,888.360	20.65	0.8856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		111.84250	105.060	20.65	0.1144	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,527.95460	1,486.209	14.72	0.8566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		107.15460	109.509	14.72	0.1434	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		887.25400	852.741	15.38	0.6471	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		366.45400	376.041	15.38	0.3529	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,794.97070	2,832.065	20.56	0.8819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		115.77070	108.765	20.56	0.1181	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		529.03940	504.608	16.54	0.4475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		788.23940	807.909	16.54	0.5525	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		4,227.70110	4,268.181	24.15	0.9328	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		68.50110	64.881	24.15	0.0672	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		957.84840	921.977	15.22	0.6790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		317.04840	325.277	15.22	0.3210	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		2,380.25680	2,415.431	19.85	0.8489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		151.05680	142.131	19.85	0.1511	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,200.67670	1,161.546	14.94	0.7687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		199.87670	204.846	14.94	0.2313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,371.17250	2,406.300	19.84	0.8480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		151.97250	143.000	19.84	0.1520	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		488.61980	465.530	16.74	0.4203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		867.81980	888.830	16.74	0.5797	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,193.39770	1,154.345	14.95	0.7664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		202.59770	207.645	14.95	0.2336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,186.14690	1,147.170	14.95	0.7641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		205.34690	210.470	14.95	0.2359	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		537.14900	550.870	15.81	0.4352	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		776.63550	745.634	15.74	0.5774	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		511.43550	524.633	15.74	0.4226	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,575.83560	2,611.513	20.04	0.8545	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		151.03560	142.513	20.04	0.1455	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		113.99870	116.360	14.73	0.1452	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,579.19870	1,537.360	14.73	0.8548	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		188.93450	178.507	19.45	0.1786	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,223.73450	2,257.507	19.45	0.8214	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,522.95410	1,551.717	18.16	0.7240	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		308.15410	292.717	18.16	0.2760	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		752.34900	721.870	15.81	0.5648	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		186.27240	190.435	14.91	0.2107	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,324.97240	1,284.935	14.91	0.7893	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,395.51950	2,430.056	19.53	0.8136	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		215.41950	204.656	19.53	0.1864	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		860.12080	828.541	15.74	0.5871	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		540.22080	553.941	15.74	0.4129	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,686.40340	1,716.440	18.34	0.7230	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,355.02330	1,315.044	14.95	0.7714	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,654.90090	1,612.727	14.77	0.8450	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		135.00090	138.127	14.77	0.1550	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		336.30340	321.040	18.34	0.2770	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,746.56440	2,782.849	20.09	0.8446	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		176.46440	167.449	20.09	0.1554	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		835.76880	804.688	15.81	0.5755	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		565.86880	580.088	15.81	0.4245	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		225.12330	230.444	14.95	0.2286	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,538.31860	2,572.459	19.57	0.8066	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		239.61860	228.758	19.57	0.1934	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		934.10230	902.913	15.72	0.5957	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		562.80230	576.613	15.72	0.4043	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,888.42730	2,924.204	20.09	0.8363	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			588.38040	602.654	15.78	0.4152	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			199.72730	190.504	20.09	0.1637	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			151.94470	155.664	14.75	0.1611	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,723.24470	1,681.964	14.75	0.8389	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,821.06570	1,850.785	18.43	0.7210	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			362.36570	347.085	18.43	0.2790	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			909.68040	878.954	15.78	0.5848	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			262.33460	268.410	14.97	0.2414	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,398.93460	1,360.110	14.97	0.7586	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			935.90140	955.889	16.59	0.5339	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			676.10140	651.189	16.59	0.4661	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,277.43270	1,240.282	15.11	0.7141	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			341.43270	348.982	15.11	0.2859	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,516.65350	2,549.975	19.44	0.7953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			262.65350	251.275	19.44	0.2047	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,481.50400	5,521.649	23.51	0.9366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,652.42720	1,680.326	18.04	0.6849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			432.53270	415.603	18.01	0.3177	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,636.53270	1,664.303	18.01	0.6823	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			528.79100	541.605	15.59	0.3813	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,731.39180	1,691.252	14.75	0.8316	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			165.39180	169.952	14.75	0.1684	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			430.47420	413.611	18.02	0.3164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,644.47420	1,672.311	18.02	0.6836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			428.42720	411.626	18.04	0.3151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			369.61160	354.344	18.49	0.2769	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,019.96900	987.991	15.58	0.6209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			523.96900	536.691	15.58	0.3791	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,640.36820	2,674.323	19.63	0.8069	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			246.36820	235.623	19.63	0.1931	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,014.79100	982.905	15.59	0.6187	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			329.11830	315.272	18.81	0.2502	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,030.40000	998.244	15.55	0.6252	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			514.40000	526.944	15.55	0.3748	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,009.63640	977.837	15.60	0.6166	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			533.63640	546.537	15.60	0.3834	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,903.61160	1,933.044	18.49	0.7231	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			132.62200	136.829	14.64	0.1427	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,106.05520	1,072.657	15.37	0.6552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			450.05520	461.357	15.37	0.3448	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,256.10230	2,287.935	19.05	0.7680	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			302.10230	289.235	19.05	0.2320	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,103.11830	2,133.972	18.81	0.7498	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			684.07710	699.597	15.98	0.4444	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,073.05580	1,040.193	15.45	0.6423	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			477.05580	488.893	15.45	0.3577	3,666,693.75	7,500	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,086.29020	2,117.031	18.78	0.7477	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			332.29020	318.331	18.78	0.2523	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,858.62200	1,818.129	14.64	0.8573	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			357.23800	342.397	18.58	0.2688	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,188.02680	1,151.844	15.18	0.6853	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			392.02680	400.544	15.18	0.3147	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,667.04060	2,701.125	19.67	0.8092	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			243.04060	232.425	19.67	0.1908	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			870.07710	840.897	15.98	0.5556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			207.07700	197.906	20.15	0.1647	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,035.64850	1,003.402	15.54	0.6273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			509.64850	522.102	15.54	0.3727	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,002.69280	2,032.848	18.65	0.7368	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			348.69280	334.148	18.65	0.2632	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,961.23800	1,991.097	18.58	0.7312	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			77.50400	72.949	23.51	0.0634	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,729.35300	2,686.534	13.94	0.9640	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			23.35300	25.234	13.94	0.0360	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,754.86030	1,714.657	14.73	0.8366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			158.86030	163.357	14.73	0.1634	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,991.07700	3,026.606	20.15	0.8353	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			386.27840	371.990	18.51	0.2798	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			987.20840	957.590	15.75	0.5941	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			609.40840	624.390	15.75	0.4059	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,686.59840	2,721.000	19.59	0.8000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			264.39840	254.200	19.59	0.2000	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,011.76430	981.708	15.68	0.6044	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			583.96430	598.508	15.68	0.3956	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,036.06230	3,071.931	20.09	0.8282	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			223.86230	215.131	20.09	0.1718	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			167.53730	172.885	14.71	0.1660	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,795.33730	1,756.085	14.71	0.8340	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,968.47840	1,998.790	18.51	0.7202	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			299.13820	306.387	15.03	0.2526	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,440.43820	1,403.087	15.03	0.7474	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			333.88390	342.048	15.08	0.2620	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,477.88390	1,440.348	15.08	0.7380	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			941.39640	960.824	16.38	0.4848	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			896.19640	869.824	16.38	0.5152	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			368.50270	377.078	15.10	0.2697	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,518.80270	1,481.578	15.10	0.7303	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,901.68740	2,857.113	14.03	0.9470	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			45.68740	47.413	14.03	0.0530	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,293.12310	1,258.656	15.36	0.6572	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			537.12310	548.956	15.36	0.3428	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,653.35000	2,686.924	19.19	0.7545	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			379.35000	366.624	19.19	0.2455	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			657.75320	637.434	17.40	0.3955	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,511.75320	1,537.734	17.40	0.6045	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			655.10820	634.857	17.42	0.3942	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,519.10820	1,545.157	17.42	0.6058	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,831.03190	1,791.416	14.88	0.7965	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			255.03190	261.716	14.88	0.2035	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			660.41630	640.024	17.39	0.3968	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,504.41630	1,530.324	17.39	0.6032	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			982.32380	954.557	16.19	0.5417	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			876.32380	894.857	16.19	0.4583	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,457.35270	2,489.919	18.91	0.7349	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			413.35270	399.619	18.91	0.2651	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,430.93920	1,394.616	15.22	0.6980	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			444.93920	454.917	15.22	0.3020	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,402.01520	3,440.268	20.41	0.8100	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			288.01520	279.968	20.41	0.1900	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,281.75760	2,313.325	18.66	0.7156	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			447.75760	433.025	18.66	0.2844	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,927.69160	1,887.399	14.79	0.8164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			221.69160	227.699	14.79	0.1836	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,046.46840	1,017.491	16.00	0.5675	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			790.46840	807.791	16.00	0.4325	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,261.67620	3,299.548	20.10	0.8028	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			297.67620	289.248	20.10	0.1972	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,004.14060	1,963.353	14.72	0.8311	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			198.14060	203.653	14.72	0.1689	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,096.18360	1,066.311	15.86	0.5868	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			730.18360	746.611	15.86	0.4132	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			403.32870	412.532	15.15	0.2766	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,560.62870	1,522.831	15.15	0.7234	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			440.14390	449.899	15.30	0.2835	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,599.04390	1,562.199	15.30	0.7165	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			482.11830	492.033	15.48	0.2891	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,656.11830	1,620.233	15.48	0.7109	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,103.70390	3,059.230	14.36	0.9341	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			70.50390	71.730	14.36	0.0659	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,399.74980	1,367.796	16.06	0.6321	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			716.54980	730.296	16.06	0.3679	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,837.28770	2,867.319	19.58	0.7207	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,242.71050	1,262.319	17.15	0.5013	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			510.48770	494.819	19.58	0.2793	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,012.37040	986.346	17.17	0.4974	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,249.17040	1,268.846	17.17	0.5026	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,008.83750	982.881	17.18	0.4960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,255.63750	1,275.381	17.18	0.5040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,015.91050	989.819	17.15	0.4987	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,395.59230	1,417.246	17.43	0.5120	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,046.19230	1,021.946	17.43	0.4880	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,143.89850	1,118.880	17.24	0.5052	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,382.69850	1,405.180	17.24	0.4948	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,140.36420	1,115.402	17.25	0.5040	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,389.16420	1,411.702	17.25	0.4960	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,147.44520	1,122.370	17.23	0.5064	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,376.24520	1,398.670	17.23	0.4936	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,550,421.00</b>	<b>15,000</b>	<b>6,589,088</b>
<b>Total \$ / R</b>												<b>650,207,148.00</b>	<b>60,176</b>	<b>7,658,294</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.23490		14.27920			0.0000	0.00	0	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.39670		14.44080			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.55130		14.59600			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.71970		14.76600			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			37,205.57270	34,630.927	16.31	0.4620	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			46,285.57270	48,140.927	16.31	0.5380	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			36,817.45000	34,260.280	16.33	0.4583	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			46,897.45000	48,770.280	16.33	0.5417	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			37,597.42490	35,005.519	16.28	0.4658	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			45,677.42490	47,515.519	16.28	0.5342	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			52,903.93820	50,460.850	16.54	0.4475	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			78,823.93820	80,790.850	16.54	0.5525	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			52,554.68830	50,123.102	16.55	0.4452	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			79,474.68830	81,453.102	16.55	0.5548	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			53,255.09160	50,800.865	16.52	0.4498	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			78,175.09160	80,130.865	16.52	0.5502	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			106,225.04710	102,955.894	15.47	0.6380	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			48,625.04710	49,825.894	15.47	0.3620	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			105,688.35370	102,428.259	15.48	0.6359	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			49,088.35370	50,298.259	15.48	0.3641	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			106,764.12140	103,486.376	15.46	0.6402	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			48,164.12140	49,356.376	15.46	0.3598	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			97,408.37660	94,646.887	16.22	0.5383	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			88,808.37660	90,676.887	16.22	0.4617	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			96,998.76670	94,245.446	16.23	0.5366	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			89,398.76670	91,275.446	16.23	0.4634	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			97,819.19860	95,050.673	16.21	0.5400	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			88,219.19860	90,080.673	16.21	0.4600	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 \$ / 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>485</b>
£ / R	On	15/04/2019	Foreign Exchange Future			18.50320		18.66250			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.53810		18.69710			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.54830		18.70670			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.64780		18.80790			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.69180		18.85260			0.0000	121,851,844.20	6,519	119,481
£ / R	On	16/09/2019	Foreign Exchange Future			18.98920		19.15200			0.0000	0.00	0	21,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.27010		19.43530			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.57330		19.74330			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>121,851,844.20</b>	<b>6,519</b>	<b>158,699</b>
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			53.13950	74.610	17.10	0.2302	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			605.63950	467.810	17.10	0.7698	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			92.75080	110.049	15.17	0.2591	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			679.85080	538.149	15.17	0.7409	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			39.88960	39.734	15.17	0.1099	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,066.58960	908.034	15.17	0.8901	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			761.65570	858.458	15.97	0.6904	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			289.55570	226.258	15.97	0.3096	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			646.11930	541.458	15.53	0.5329	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			423.51930	479.658	15.53	0.4671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			640.46410	536.296	15.53	0.5298	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			427.86410	484.496	15.53	0.4702	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			651.80420	546.654	15.54	0.5360	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			419.20420	474.854	15.54	0.4640	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			206.96600	236.020	15.77	0.2820	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,059.56600	927.821	15.77	0.7180	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			979.79360	876.152	15.46	0.5569	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			637.79360	696.952	15.46	0.4431	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			422.34450	463.853	15.43	0.3358	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,304.34450	1,183.054	15.43	0.6642	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			805.20360	717.851	15.56	0.4887	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			803.20360	878.651	15.56	0.5113	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			974.33230	871.031	15.46	0.5549	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			642.33230	701.831	15.46	0.4451	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			968.88590	865.931	15.46	0.5529	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			646.88590	706.731	15.46	0.4471	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			801.86050	727.168	15.85	0.4220	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,316.56050	1,407.068	15.85	0.5780	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,994.25990	3,126.168	17.30	0.8130	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			299.55990	266.268	17.30	0.1870	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			798.22810	723.795	15.86	0.4206	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,322.92810	1,413.695	15.86	0.5794	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			794.61000	720.437	15.86	0.4191	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,329.31000	1,420.337	15.86	0.5809	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,365.90740	1,253.681	15.40	0.6093	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			680.60740	733.581	15.40	0.3907	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			974.13850	897.314	15.88	0.4360	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,540.83850	1,634.014	15.88	0.5640	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			981.39920	904.136	15.87	0.4384	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,528.09920	1,620.836	15.87	0.5616	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			829.53950	888.409	15.38	0.3923	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,572.83950	1,461.709	15.38	0.6077	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			977.75900	900.719	15.88	0.4372	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,534.45900	1,627.419	15.88	0.5628	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>121,851,844.20</b>	<b>6,519</b>	<b>161,199</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12830		0.12880			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13070		0.13120			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13300		0.13350			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13560		0.13610			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			1,237.50850	1,271.630	20.08	0.8267	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			949.93280	905.434	15.63	0.8424	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			69.93280	75.434	15.63	0.1576	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			357.76360	323.933	17.75	0.4487	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			477.76360	493.933	17.75	0.5513	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			117.50850	101.630	20.08	0.1733	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,262.02590	1,223.637	15.59	0.8071	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			142.02590	153.637	15.59	0.1929	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			684.14060	653.198	17.67	0.5417	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			564.14060	583.198	17.67	0.4583	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			349.30440	327.438	19.19	0.3198	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,229.30440	1,257.438	19.19	0.6802	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,538.21130	1,496.489	15.49	0.8057	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			188.21130	196.489	15.49	0.1943	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			960.34740	923.379	17.51	0.5907	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			610.34740	623.379	17.51	0.4093	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			581.44200	549.881	18.87	0.4021	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,231.44200	1,249.881	18.87	0.5979	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			835.12320	799.883	18.77	0.4669	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,225.12320	1,239.883	18.77	0.5331	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			553.80680	524.300	19.80	0.3350	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,943.80680	1,964.300	19.80	0.6650	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,245.00630	1,206.183	17.42	0.6305	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			635.00630	646.183	17.42	0.3695	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 ¥ / 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>
€ / R	On	15/04/2019	Foreign Exchange Future			15.86660		15.93620			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.90240		15.97180			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.01580		16.08570			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.04820		16.11860			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.06140		16.13190			0.0000	112,510,107.00	7,005	120,634
€ / R	On	14/08/2019	Foreign Exchange Future			16.26180		16.33270			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.37080		16.44190			0.0000	16,370.80	1	42,836
€ / R	On	13/12/2019	Foreign Exchange Future			16.66570		16.73870			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.86910		16.94310			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.98850		17.06320			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>112,526,477.80</b>	<b>7,006</b>	<b>200,524</b>
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			393.56930	447.763	14.80	0.8384	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			49.76930	34.363	14.80	0.1616	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			531.64750	580.355	14.96	0.8033	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			83.44750	62.755	14.96	0.1967	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			419.04800	452.398	15.05	0.5440	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			354.74800	318.198	15.05	0.4560	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			10.39230	10.522	14.62	0.0269	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,878.99230	1,808.722	14.62	0.9731	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			900.77330	843.843	14.08	0.7765	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			118.87330	132.443	14.08	0.2235	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			762.18980	808.845	16.11	0.6782	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			254.08980	230.245	16.11	0.3218	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			231.45180	209.337	16.29	0.2975	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			938.24340	989.017	16.58	0.7373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			198.07660	178.470	16.60	0.2604	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			946.17660	997.070	16.60	0.7396	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			202.23190	182.383	16.57	0.2651	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			829.55180	877.937	16.29	0.7025	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			930.33190	980.983	16.57	0.7349	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			200.14340	180.417	16.58	0.2627	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			431.64090	458.154	14.63	0.4179	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			734.34090	689.954	14.63	0.5821	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,372.59770	3,437.968	19.73	0.9377	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			55.29770	49.768	19.73	0.0623	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			630.52270	590.413	14.87	0.5238	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			537.82270	568.613	14.87	0.4762	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			361.77030	337.271	16.13	0.3390	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,039.07030	1,085.471	16.13	0.6610	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			288.31240	270.554	17.01	0.2547	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,616.41240	1,669.754	17.01	0.7453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,105.22740	1,052.191	14.09	0.7065	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			283.32740	301.391	14.09	0.2935	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			286.56320	268.906	17.03	0.2533	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,624.66320	1,678.106	17.03	0.7467	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			284.82200	267.266	17.04	0.2520	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,632.92200	1,686.466	17.04	0.7480	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,330.33480	2,389.595	18.08	0.8387	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			172.23480	160.395	18.08	0.1613	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,040.17480	2,096.980	17.69	0.8061	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			212.07480	197.780	17.69	0.1939	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			963.20900	914.253	14.34	0.6493	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			371.30900	393.453	14.34	0.3507	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,047.26230	4,114.126	20.48	0.8777	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			165.96230	159.826	20.48	0.1223	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,263.03570	3,324.865	18.95	0.8438	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			534.62200	560.759	14.54	0.3744	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,272.17020	3,334.039	18.96	0.8444	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			210.87020	199.739	18.96	0.1556	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			354.82210	372.699	14.15	0.2858	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			462.59460	440.178	16.82	0.3142	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,733.89460	1,784.478	16.82	0.6858	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,046.56990	2,975.315	14.33	0.9538	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.86990	39.615	14.33	0.0462	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,123.32200	1,076.459	14.54	0.6256	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			406.95950	426.851	14.21	0.3144	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			460.49850	438.170	16.83	0.3130	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,741.79850	1,792.470	16.83	0.6870	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,709.33790	2,639.256	14.20	0.9304	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			60.63790	63.556	14.20	0.0696	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,393.52210	1,338.399	14.15	0.7142	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			211.73570	200.565	18.95	0.1562	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			458.40840	436.177	16.85	0.3118	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,749.70840	1,800.477	16.85	0.6882	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,580.82110	2,511.332	14.15	0.9192	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			72.12110	75.632	14.15	0.0808	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,295.65950	1,242.551	14.21	0.6856	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,031.65790	1,069.776	15.45	0.5046	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			904.75790	868.876	15.45	0.4954	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			787.24280	819.966	14.98	0.4350	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,080.34280	1,039.066	14.98	0.5650	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			934.83460	970.960	15.27	0.4787	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			967.93460	930.060	15.27	0.5213	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			988.74380	1,026.024	15.37	0.4934	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			931.84380	895.124	15.37	0.5066	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,991.45140	2,042.226	16.87	0.6638	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			592.47690	568.629	16.88	0.3352	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,999.27690	2,050.129	16.88	0.6648	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			596.84150	572.833	16.86	0.3373	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,983.64150	2,034.333	16.86	0.6627	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			594.65140	570.726	16.87	0.3362	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>742,703</b>
<b>Total € / R</b>												<b>112,526,477.80</b>	<b>7,006</b>	<b>943,227</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.13720		10.18260			0.0000	21,582,098.80	2,129	15,806
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.27210		10.31760			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.40210		10.44780			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.54350		10.59030			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>21,582,098.80</b>	<b>2,129</b>	<b>17,937</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			856.39190	895.513	14.56	0.8926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			38.15630	31.984	14.58	0.1053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			865.55630	904.784	14.58	0.8947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			37.33820	31.272	14.61	0.1032	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			874.73820	914.071	14.61	0.8968	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			38.99190	32.713	14.56	0.1074	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			641.41080	673.586	13.22	0.6872	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			193.98270	180.340	13.18	0.3196	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			626.38270	658.240	13.18	0.6804	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			191.47950	177.998	13.20	0.3162	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			633.87950	665.898	13.20	0.6838	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			189.01080	175.686	13.22	0.3128	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			273.04260	257.048	13.13	0.3545	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			725.24260	754.948	13.13	0.6455	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			270.32880	254.542	13.15	0.3517	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			732.52880	762.442	13.15	0.6483	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			275.78040	259.648	13.11	0.3574	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			717.98040	747.548	13.11	0.6426	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			799.65950	831.025	13.32	0.6731	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			247.45950	233.125	13.32	0.3269	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			811.80190	841.187	13.14	0.6188	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			349.25070	332.061	13.16	0.3788	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			818.95070	848.561	13.16	0.6212	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			346.42330	329.461	13.17	0.3763	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			826.12330	855.961	13.17	0.6237	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			352.10190	334.687	13.14	0.3812	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>21,582,098.80</b>	<b>2,129</b>	<b>18,937</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.68040		10.73830			0.0000	0.00	0	2,600
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.82490		10.88290			0.0000	0.00	0	415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.96220		11.02100			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.11010		11.16940			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,015</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			232.19150	203.648	13.71	0.4388	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			293.89150	323.248	13.71	0.5612	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			228.26870	200.075	13.74	0.4330	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			299.96870	329.676	13.74	0.5670	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			236.17540	207.281	13.68	0.4447	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			287.87540	316.881	13.68	0.5553	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			231.37730	211.763	14.69	0.3207	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			738.47730	776.863	14.69	0.6793	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			228.87870	209.460	14.71	0.3178	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			745.97870	784.560	14.71	0.6822	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			233.90060	214.090	14.67	0.3236	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			731.00060	769.190	14.67	0.6764	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			324.84170	304.901	14.62	0.3590	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			843.84170	882.701	14.62	0.6410	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			322.11150	302.390	14.64	0.3566	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			851.11150	890.190	14.64	0.6434	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			327.59540	307.437	14.60	0.3614	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			836.59540	875.237	14.60	0.6386	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			416.60060	397.203	14.59	0.3872	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			937.20060	977.103	14.59	0.6128	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			413.73810	394.544	14.60	0.3851	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			944.33810	984.444	14.60	0.6149	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			419.48800	399.885	14.57	0.3893	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			930.08800	969.785	14.57	0.6107	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>3,015</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.33350		14.42170			0.0000	0.00	0	993
CHF / R	On	16/09/2019	Foreign Exchange Future			14.62420		14.71340			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.90220		14.99380			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.20580		15.29960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			273.65730	244.074	16.13	0.3639	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			581.95730	640.574	16.13	0.6361	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			270.58490	241.300	16.16	0.3606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			588.88490	647.800	16.16	0.6394	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			276.76310	246.882	16.11	0.3673	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			575.06310	633.382	16.11	0.6327	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			310.64140	290.455	17.18	0.2907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,287.24140	1,356.255	17.18	0.7093	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			308.59190	288.541	17.19	0.2890	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,295.19190	1,364.341	17.19	0.7110	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			312.70600	292.384	17.16	0.2923	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,279.30600	1,348.184	17.16	0.7077	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			484.94700	459.525	17.33	0.3450	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,441.14700	1,507.325	17.33	0.6550	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			482.58280	457.282	17.34	0.3436	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,448.78280	1,515.082	17.34	0.6564	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			480.23650	455.056	17.36	0.3421	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,456.43650	1,522.856	17.36	0.6579	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			563.07550	538.149	17.92	0.3354	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,893.47550	1,962.350	17.92	0.6646	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			560.93400	536.102	17.94	0.3343	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,901.33400	1,970.302	17.94	0.6657	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			565.22140	540.206	17.91	0.3365	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,885.62140	1,954.406	17.91	0.6635	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>1,293</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15260		2.16220			0.0000	0.00	0	485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.19540		2.20510			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.23590		2.24610			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28110		2.29130			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			459.42910	499.174	13.53	0.4800	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			535.57180	482.392	13.67	0.4893	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			513.57180	556.392	13.67	0.5107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			633.64220	574.231	13.47	0.5511	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			411.64220	448.231	13.47	0.4489	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			581.42910	525.174	13.53	0.5200	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,240.96260	2,319.563	15.80	0.7839	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			324.39200	303.676	15.60	0.2366	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,073.39200	2,149.676	15.60	0.7634	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			307.72760	288.200	15.70	0.2261	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,156.72760	2,234.200	15.70	0.7739	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			291.96260	273.563	15.80	0.2161	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			320.02410	299.484	16.26	0.1910	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,259.02410	3,340.484	16.26	0.8090	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			307.09940	287.137	16.32	0.1842	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,346.09940	3,428.137	16.32	0.8158	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			333.52030	312.390	16.20	0.1980	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,172.52030	3,253.390	16.20	0.8020	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			449.50970	427.181	16.29	0.2211	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,636.50970	3,716.181	16.29	0.7789	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			435.37340	413.559	16.35	0.2150	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,722.37340	3,802.559	16.35	0.7850	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			464.14730	441.297	16.24	0.2274	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,551.14730	3,630.297	16.24	0.7726	0.00	0	0
<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>485</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81710		1.82280			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.84200		1.84770			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.86520		1.87090			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			859.35640	811.256	15.00	0.6970	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			231.35640	240.256	15.00	0.3030	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			795.21150	748.721	15.11	0.6655	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			267.21150	277.720	15.11	0.3345	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			926.75790	877.166	14.88	0.7277	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			198.75790	206.166	14.88	0.2723	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			927.96150	889.207	15.77	0.5661	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			650.96150	669.207	15.77	0.4339	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			880.28970	842.827	15.87	0.5456	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			703.28970	722.827	15.87	0.4544	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			977.77720	937.741	15.67	0.5867	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			600.77720	617.741	15.67	0.4133	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,145.54320	1,109.127	15.91	0.5671	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			836.54320	857.127	15.91	0.4329	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,100.37210	1,063.971	15.99	0.5509	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			891.37210	911.971	15.99	0.4491	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,192.44260	1,155.997	15.82	0.5834	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			783.44260	803.997	15.82	0.4166	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			0.13950		0.13970			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13890		0.13810			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13850		0.13820			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13630		0.13780			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			1.66280		1.67210			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68700		1.69640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70950		1.71910			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.63090		9.71060			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.75900		9.83920			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.88250		9.96310			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.01380		10.09740			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			149.62290	123.692	14.03	0.3274	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			359.02290	412.792	14.03	0.6726	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			146.62390	121.139	14.06	0.3219	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			366.02390	420.239	14.06	0.6781	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			152.67960	126.294	13.99	0.3329	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			352.07960	405.394	13.99	0.6671	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			346.40240	312.538	13.55	0.4775	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			357.20240	403.538	13.55	0.5225	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			342.19750	308.702	13.57	0.4732	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			362.99750	409.702	13.57	0.5268	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			350.97280	316.420	13.53	0.4819	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			351.77280	397.420	13.53	0.5181	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			305.60050	279.388	14.21	0.3701	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			692.50050	746.888	14.21	0.6299	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			302.64050	276.687	14.23	0.3673	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			699.54050	754.187	14.23	0.6327	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			308.59190	282.119	14.19	0.3730	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			685.49190	739.619	14.19	0.6270	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			379.29040	349.385	14.21	0.3872	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			801.89040	855.585	14.21	0.6128	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			376.30010	346.708	14.23	0.3848	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			808.90010	862.908	14.23	0.6152	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			382.30470	352.084	14.19	0.3896	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			794.90470	848.284	14.19	0.6104	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			1.33310		1.33680			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33890		1.34260			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34300		1.34670			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			168.00000	131.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			68.00000	31.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			268.00000	231.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			126.00000	89.000		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			26.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	11.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			226.00000	189.000		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			67.00000	30.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			33.00000	70.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			167.00000	130.000		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			1.31310		1.32030			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31900		1.32620			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32430		1.33150			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32970		1.33710			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.12830		1.12970			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13710		1.13860			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14530		1.14680			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15410		1.15560			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			10.52680		10.56720			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.66620		10.70630			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.79860		10.83930			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			622.01510	584.834	12.87	0.8245	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			54.81510	58.034	12.87	0.1755	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			613.70800	576.906	12.88	0.8197	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			56.50800	60.106	12.88	0.1803	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			630.36330	593.105	12.89	0.8288	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			53.16330	56.305	12.89	0.1712	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			480.63690	453.398	13.42	0.5744	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			304.33690	317.198	13.42	0.4256	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			475.43240	448.369	13.43	0.5702	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			309.13240	322.169	13.43	0.4298	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			485.88400	458.469	13.41	0.5785	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			299.58400	312.269	13.41	0.4215	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			575.43070	551.662	13.60	0.5645	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			406.13070	423.062	13.60	0.4355	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			570.53430	546.894	13.61	0.5612	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			411.23430	428.294	13.61	0.4388	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			580.36120	556.465	13.59	0.5678	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			401.06120	417.865	13.59	0.4322	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			2.44480		2.40940			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.33140		2.29410			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.24260		2.20520			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.41990	1.191	34.60	0.0099	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,122.01990	1,086.391	34.60	0.9901	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.34940	1.127	34.60	0.0094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,131.94940	1,096.327	34.60	0.9906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.49400	1.258	34.60	0.0104	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,112.09400	1,076.458	34.60	0.9896	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			111.79460	122.587	20.99	0.5057	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			167.69460	141.187	20.99	0.4943	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			107.52780	117.981	20.96	0.4936	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			173.42780	146.581	20.96	0.5064	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			116.17360	127.868	21.11	0.5180	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			162.07360	136.468	21.11	0.4820	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			138.28690	149.473	22.34	0.5016	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			213.08690	186.873	22.34	0.4984	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			134.14020	145.056	22.31	0.4921	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			218.94020	192.456	22.31	0.5079	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			130.08090	140.731	22.29	0.4827	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			224.88090	198.132	22.29	0.5173	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>0.00</b>	<b>0</b>	<b>3,646</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									898 617 147.80	60,830	1,458,255
Total Options									7 550 421.00	15,000	7,335,291
Grand Total:									906,167,568.80	75,830	8,793,546