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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/04/2019 Foreign Exchange Future			14.05080		14.12550			0.0000	0.00	0	1,883
\$ / R On 17/04/2019 Foreign Exchange Future			14.05400		14.12880			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.06380		14.13880			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.06860		14.14390			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.07340		14.14900			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.07500		14.15070			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.08660		14.16210			0.0000	457,814,500.00	32,500	32,500
\$ / R On 09/05/2019 Foreign Exchange Future			14.08990		14.16540			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.09650		14.17210			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.09990		14.17550			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.10820		14.18380			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.12310		14.19890			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.12640		14.20220			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.13140		14.20720			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.13310		14.20890			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.14300		14.21900			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.14980		14.22570			0.0000	531,381,589.20	37,554	857,043
\$ / R On 20/06/2019 Foreign Exchange Future			14.15980		14.23580			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.17320		14.24930			0.0000	0.00	0	2,421
\$ / R On 01/07/2019 Foreign Exchange Future			14.17830		14.25440			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.18160		14.25770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Future			14.22890		14.30580			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.23050		14.30760			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.25080		14.32820			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.27960		14.35750			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.28460		14.36270			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.28800		14.36610			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.28970		14.36780			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.30330		14.38150			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.30850		14.38660			0.0000	915,744.00	64	26,833
\$ / R	On	30/09/2019	Foreign Exchange Future			14.33240		14.41040			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.33580		14.41380			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.38590		14.46480			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.43610		14.51590			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.44130		14.52110			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.44480		14.52460			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.46040		14.54030			0.0000	361,510.00	25	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.49170		14.57150			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.49520		14.57500			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.54640		14.62580			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.59560		14.67670			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.60090		14.68220			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.62560		14.70750			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.65600		14.73790			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.70690		14.78780			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.77310		14.85190			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.79260		14.87070			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.88050		14.95870			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.96960		15.05220			0.0000	0.00	0	0
Total \$ / R Future												990,473,343.20	70,143	1,082,321
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			103.93820	128.879	13.39	0.5934	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			119.43820	69.679	13.39	0.4066	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			349.63430	405.570	15.62	0.8770	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			38.43430	19.570	15.62	0.1230	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			300.09860	351.861	15.23	0.8427	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			48.89860	25.861	15.23	0.1573	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			316.34590	369.570	15.36	0.8550	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			45.14590	23.570	15.36	0.1450	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			358.10960	414.679	15.68	0.8820	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			36.90960	18.679	15.68	0.1180	0.00	0	40,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			454.26670	508.596	14.40	0.8832	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			43.06670	22.396	14.40	0.1168	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			412.36630	463.779	14.24	0.8602	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			51.16630	27.579	14.24	0.1398	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			195.20180	224.598	13.27	0.6398	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			134.00180	88.398	13.27	0.3602	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		910.15780	981.521	18.09	0.9546	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		14.05780	10.121	18.09	0.0454	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		170.57100	214.115	14.84	0.5229	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		209.57100	177.515	14.84	0.4771	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		2.72180	3.400	16.89	0.0164	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,233.42180	1,158.400	16.89	0.9836	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,153.86750	1,079.000	16.23	0.9803	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		3.16750	4.000	16.23	0.0197	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		156.30590	136.089	15.66	0.3782	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		255.60590	311.089	15.66	0.6218	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,463.31350	1,538.767	19.89	0.9841	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		4.01350	3.767	19.89	0.0159	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,811.21000	1,886.820	21.42	0.9923	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		1.91000	1.820	21.42	0.0077	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		395.98850	459.548	16.40	0.7417	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		96.68850	84.548	16.40	0.2583	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		725.51670	796.898	17.80	0.8884	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		36.21670	31.898	17.80	0.1116	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		11.34750	20.699	13.65	0.0946	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		672.04750	605.699	13.65	0.9054	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		305.54070	265.752	14.69	0.6067	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		104.84070	140.751	14.69	0.3933	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		175.48810	152.734	15.47	0.4131	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		224.78810	277.734	15.47	0.5869	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put		0.00000	216.253	15.68	0.4544	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call		0.00000	272.853	15.68	0.5456	17,735,458.00	65,000	65,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		414.08790	488.540	17.04	0.6971	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		126.18790	125.140	17.04	0.3029	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call		477.13220	438.313	15.10	0.7254	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put		65.03220	101.713	15.10	0.2746	0.00	0	22,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		64.88820	101.991	15.32	0.2651	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		510.28820	471.891	15.32	0.7349	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		255.31950	323.834	16.39	0.5565	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		220.71950	213.734	16.39	0.4435	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		103.78330	150.856	15.59	0.3481	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		409.18330	380.756	15.59	0.6519	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		188.53500	241.595	15.70	0.4571	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		320.63500	298.095	15.70	0.5429	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		593.59500	664.652	17.57	0.7473	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		119.09500	114.552	17.57	0.2527	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,351.27150	1,425.166	19.63	0.9188	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		35.07150	33.366	19.63	0.0812	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		327.17750	381.137	16.09	0.5630	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		260.97750	239.337	16.09	0.4370	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,118.97390	1,191.468	18.96	0.8836	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		52.77390	49.668	18.96	0.1164	0.00	0	40,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		345.68890	387.844	15.85	0.5395	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		314.58890	280.944	15.85	0.4605	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,219.01990	1,147.262	14.50	0.9389	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		16.81990	20.862	14.50	0.0611	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		922.75160	983.246	17.93	0.8058	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		114.95160	99.646	17.93	0.1942	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,967.83730	2,039.780	19.74	0.9608	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		20.03730	16.180	19.74	0.0392	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		26.85490	32.052	14.47	0.0880	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,089.05490	1,018.452	14.47	0.9120	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		317.00450	281.182	15.89	0.4541	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		364.80450	404.782	15.89	0.5459	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,625.22990	1,694.663	19.47	0.9303	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		37.42990	31.063	19.47	0.0697	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		337.99640	300.373	15.75	0.4770	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		335.79640	373.973	15.75	0.5230	0.00	0	250
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		2.28810	2.139	16.20	0.0072	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,069.48810	1,993.539	16.20	0.9928	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		541.89740	586.845	16.45	0.6466	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		240.79740	209.945	16.45	0.3534	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		190.88400	208.817	14.91	0.3465	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		579.88400	521.817	14.91	0.6535	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		447.15350	396.968	15.27	0.5497	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		288.15350	313.968	15.27	0.4503	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		401.75580	354.806	15.41	0.5096	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		332.75580	361.806	15.41	0.4904	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		356.78740	314.502	15.66	0.4663	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		387.78740	421.502	15.66	0.5337	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		324.86690	286.350	15.98	0.4234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		469.16690	506.550	15.98	0.5766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		321.19610	282.986	16.01	0.4195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		475.49610	513.186	16.01	0.5805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		328.57620	289.752	15.96	0.4272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call		202.62400	175.519	17.00	0.2855	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put		45.95800	51.078	13.97	0.1203	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put		667.16150	712.884	16.70	0.6784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		232.86150	202.684	16.70	0.3216	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		1,506.93060	1,570.291	18.99	0.8878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		72.63060	60.091	18.99	0.1122	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put		756.92400	805.719	17.00	0.7145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put		55.00770	60.856	14.07	0.1378	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		711.52780	758.817	16.85	0.6969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		217.22780	188.617	16.85	0.3031	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put		1,570.73140	1,634.912	19.10	0.8967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call		66.43140	54.712	19.10	0.1033	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call		1,051.65800	980.878	13.97	0.8797	0.00	0	0

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\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			231.15710	251.247	15.06	0.3825	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			734.10190	782.150	16.93	0.7058	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			209.80190	181.950	16.93	0.2942	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,434.01060	1,497.072	18.88	0.8769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			79.71060	66.872	18.88	0.1231	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,000.70770	930.656	14.07	0.8622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			514.26310	553.767	16.16	0.6030	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,321.90220	1,248.365	13.47	0.9469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			16.20220	18.565	13.47	0.0531	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			463.49540	412.552	15.29	0.5519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			297.79540	322.752	15.29	0.4481	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			546.85710	491.047	15.06	0.6175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			31.21910	35.065	13.77	0.0892	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,184.57750	1,243.870	18.24	0.8337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			110.27750	93.670	18.24	0.1663	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			942.82390	873.700	14.19	0.8400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			67.12390	73.900	14.19	0.1600	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			299.96310	263.567	16.16	0.3970	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			425.94940	461.159	15.81	0.5491	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			983.99270	914.197	14.11	0.8560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			58.29270	64.397	14.11	0.1440	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,452.20170	1,515.310	18.91	0.8797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			77.90170	65.110	18.91	0.1203	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,156.91910	1,084.865	13.77	0.9108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			332.32400	293.191	15.93	0.4311	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			931.12990	984.722	17.53	0.7720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			156.82990	134.522	17.53	0.2280	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			99.25100	108.190	14.43	0.2128	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			824.95100	757.990	14.43	0.7872	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			351.64940	310.959	15.81	0.4509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			552.76930	496.645	15.05	0.6219	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,583.61630	1,507.610	13.62	0.9752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			7.91630	7.810	13.62	0.0248	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			124.85830	136.129	14.59	0.2514	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			750.55830	685.929	14.59	0.7486	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			456.62400	493.391	15.93	0.5689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			41.95450	33.738	19.63	0.0672	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,026.03420	955.611	14.02	0.8711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			50.33420	55.811	14.02	0.1289	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			371.98000	329.709	15.68	0.4711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			396.28000	429.909	15.68	0.5289	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			227.06930	246.845	15.05	0.3781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			74.41400	61.720	18.96	0.1148	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			394.57290	349.474	15.56	0.4918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			368.87290	399.674	15.56	0.5082	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,718.45860	1,784.339	19.34	0.9146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			54.15860	44.139	19.34	0.0854	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,906.25450	1,973.938	19.63	0.9328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			269.94560	292.926	15.20	0.4219	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,361.70590	1,424.033	18.71	0.8655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			87.40590	73.833	18.71	0.1345	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			458.29090	407.681	15.31	0.5475	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			302.59090	327.881	15.31	0.4525	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,488.71400	1,551.920	18.96	0.8852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			139.42200	119.176	17.77	0.2054	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			235.57180	205.127	16.68	0.3248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			659.87180	705.327	16.68	0.6752	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,202.03180	1,261.654	18.29	0.8372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			107.73180	91.454	18.29	0.1628	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			495.64560	442.726	15.20	0.5781	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			21.94720	24.909	13.61	0.0676	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			241.08420	210.101	16.63	0.3312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			645.38420	690.301	16.63	0.6688	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,738.70950	3,813.453	22.60	0.9925	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			4.40950	3.253	22.60	0.0075	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,013.72200	1,069.376	17.77	0.7946	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			506.71550	453.144	15.17	0.5868	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			501.19290	540.097	16.11	0.5956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			306.89290	269.897	16.11	0.4044	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,821.36100	1,888.275	19.50	0.9251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			47.06100	38.074	19.50	0.0749	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,247.64720	1,174.709	13.61	0.9324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			82.50850	69.603	18.83	0.1275	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			564.72710	507.979	15.02	0.6306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			219.02710	238.179	15.02	0.3694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,470.43650	1,533.593	18.93	0.8825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			76.13650	63.393	18.93	0.1175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			261.01550	283.344	15.17	0.4132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			20.38190	23.184	13.57	0.0638	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,746.42270	1,812.595	19.38	0.9176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			52.12270	42.395	19.38	0.0824	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			595.39800	537.121	14.94	0.6523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			199.69800	217.321	14.94	0.3477	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,406.80850	1,469.803	18.83	0.8725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			60.75440	49.808	19.20	0.0951	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,034.54330	963.998	14.01	0.8740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			48.84330	54.198	14.01	0.1260	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			787.73230	837.496	17.10	0.7257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			193.43230	167.296	17.10	0.2743	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,266.08190	1,192.984	13.57	0.9362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			255.41170	223.057	16.50	0.3477	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			34.51040	38.653	13.82	0.0965	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,130.21040	1,058.453	13.82	0.9035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,484.85490	1,409.117	13.20	0.9703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		9.15490	9.317	13.20	0.0297	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,635.05440	1,700.008	19.20	0.9049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		462.87620	499.952	15.96	0.5728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,535.98420	3,460.025	20.80	0.9993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.28420	0.225	20.80	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,950.48440	1,873.995	15.17	0.9871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		4.78440	4.195	15.17	0.0129	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		609.71170	653.257	16.50	0.6523	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,997.36720	3,070.340	21.21	0.9788	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		13.16720	10.140	21.21	0.0212	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		718.29360	764.622	16.71	0.6864	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		234.09360	204.422	16.71	0.3136	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,780.57620	1,845.601	19.20	0.8990	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		69.87620	58.801	19.20	0.1010	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		441.29980	394.896	15.41	0.5039	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		391.99980	421.696	15.41	0.4961	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,118.05670	2,186.183	19.81	0.9298	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		136.22970	117.516	17.99	0.1868	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		33.07220	34.739	13.59	0.0823	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,282.37220	1,207.939	13.59	0.9177	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,081.61950	1,136.321	17.63	0.7829	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		160.91950	139.520	17.63	0.2171	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		47.35670	39.383	19.81	0.0702	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		418.47640	374.689	15.52	0.4848	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		419.17640	451.489	15.52	0.5152	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		531.61920	478.768	15.10	0.5750	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		302.31920	325.568	15.10	0.4250	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		1,216.92970	1,274.316	17.99	0.8132	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		59.01510	62.532	13.84	0.1297	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,123.41510	1,050.832	13.84	0.8703	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,229.40180	2,297.716	19.90	0.9319	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		47.10180	39.316	19.90	0.0681	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		918.88270	851.200	14.22	0.7900	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		111.18270	119.600	14.22	0.2100	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,940.41730	2,003.926	19.09	0.8714	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		106.21730	92.826	19.09	0.1286	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		546.43470	498.198	15.33	0.5265	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		440.63470	469.298	15.33	0.4735	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,273.15190	2,339.692	19.71	0.9024	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		467.41020	497.348	15.40	0.4898	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		78.95190	68.592	19.71	0.0976	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		59.56720	62.476	13.87	0.1133	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,365.36720	1,291.376	13.87	0.8867	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,241.30770	1,295.653	17.63	0.7635	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			207.10770	184.553	17.63	0.2365	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			523.21020	476.248	15.40	0.5102	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			99.46560	105.522	14.10	0.1698	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,167.06560	1,096.022	14.10	0.8302	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,129.23240	2,193.950	19.30	0.8759	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			107.43240	94.750	19.30	0.1241	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			618.53500	655.293	15.83	0.5497	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			466.73500	426.093	15.83	0.4503	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,107.14820	2,170.644	19.13	0.8556	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			134.64820	120.244	19.13	0.1444	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			634.90020	585.982	15.34	0.5423	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			477.40020	506.382	15.34	0.4577	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,446.77700	2,513.172	19.73	0.8861	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			104.27700	92.772	19.73	0.1139	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			83.13190	87.342	14.04	0.1330	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,440.63190	1,366.942	14.04	0.8670	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,402.31830	1,457.499	17.76	0.7561	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			239.81830	217.099	17.76	0.2439	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			611.38690	563.621	15.41	0.5278	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			503.88690	534.021	15.41	0.4722	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			140.05700	148.102	14.22	0.1983	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,212.75700	1,142.702	14.22	0.8017	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			763.11360	803.218	16.12	0.5815	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			459.21360	421.218	16.12	0.4185	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,667.02850	4,739.338	23.72	0.9644	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			34.82850	29.038	23.72	0.0356	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			824.86670	866.340	16.25	0.5930	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			456.36670	419.640	16.25	0.4070	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,700.31810	1,758.145	18.22	0.7876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			216.91810	196.645	18.22	0.2124	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,934.30660	3,004.029	20.44	0.9041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			90.90660	82.529	20.44	0.0959	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,640.89990	3,562.635	18.06	0.9929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.29990	4.135	18.06	0.0071	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,932.29710	1,855.436	14.55	0.9266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			45.69710	46.936	14.55	0.0734	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			472.63150	435.244	16.16	0.4163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			806.03150	846.744	16.16	0.5837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,431.08550	1,485.695	17.66	0.7431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			267.68550	244.195	17.66	0.2569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			799.63430	744.711	14.98	0.6145	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			383.03430	406.211	14.98	0.3855	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,612.58000	3,684.153	22.13	0.9288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			69.18000	62.653	22.13	0.0712	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			676.46730	626.972	15.31	0.5473	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			499.86730	528.472	15.31	0.4527	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,534.54730	3,605.977	21.94	0.9265	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			71.14730	64.477	21.94	0.0735	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			621.10710	574.758	15.49	0.5146	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			564.50710	596.258	15.49	0.4854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,141.65450	4,214.032	23.44	0.9415	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			58.25450	52.532	23.44	0.0585	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			265.91410	242.556	17.68	0.2554	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,439.31410	1,494.056	17.68	0.7446	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			735.93810	683.713	15.15	0.5807	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			439.33810	465.213	15.15	0.4193	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			299.92630	274.055	17.35	0.2839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,293.32630	1,345.555	17.35	0.7161	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,330.23820	3,401.254	21.43	0.9199	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			76.83820	69.754	21.43	0.0801	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			833.09450	776.845	14.90	0.6314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			356.49450	378.345	14.90	0.3686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,966.86190	5,039.619	23.75	0.9665	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			33.46190	28.119	23.75	0.0335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,299.06700	4,370.871	23.75	0.9452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			55.66700	49.371	23.75	0.0548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			783.30780	729.059	15.02	0.6060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			396.70780	420.558	15.02	0.3940	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			710.65100	659.564	15.21	0.5667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			464.05100	491.064	15.21	0.4333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,338.45870	4,409.316	23.75	0.9467	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			55.05870	47.816	23.75	0.0533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			237.98280	252.128	14.47	0.2817	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,024.58280	960.628	14.47	0.7183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,964.88860	4,037.027	23.00	0.9377	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			61.48860	55.527	23.00	0.0623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,280.62720	1,210.542	14.25	0.8056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			144.02720	152.042	14.25	0.1944	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			496.29240	457.550	16.04	0.4329	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			759.69240	799.050	16.04	0.5671	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			958.80300	898.064	14.61	0.6906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			272.20300	289.564	14.61	0.3094	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,359.51590	1,288.016	14.18	0.8279	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			122.91590	129.516	14.18	0.1721	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,945.27170	4,017.382	22.95	0.9373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			61.87170	55.882	22.95	0.0627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			254.11480	270.455	14.54	0.2955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			990.71480	928.955	14.54	0.7045	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			664.39130	700.757	15.78	0.5299	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			550.99130	509.257	15.78	0.4701	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,024.20670	1,070.633	16.71	0.6515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			380.80670	349.133	16.71	0.3485	0.00	0	177

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	15.51	Put		1,398.30830	1,452.375	17.59	0.7370	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		274.90830	250.875	17.59	0.2630	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		915.41050	856.134	14.71	0.6710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		298.81050	317.634	14.71	0.3290	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		607.88990	562.640	15.54	0.5066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		581.28990	614.140	15.54	0.4934	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		255.55270	232.981	17.79	0.2465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,488.95270	1,544.481	17.79	0.7535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		720.67750	669.137	15.19	0.5723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		454.07750	480.637	15.19	0.4277	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		634.56780	587.122	15.43	0.5227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		547.96780	578.622	15.43	0.4773	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		1,002.22890	1,048.041	16.65	0.6454	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		388.82890	356.541	16.65	0.3546	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		431.64730	396.693	16.39	0.3867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		895.04730	938.193	16.39	0.6133	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		566.53770	523.989	15.71	0.4804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		639.93770	675.489	15.71	0.5196	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		1,121.57240	1,170.403	16.95	0.6769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		348.17240	318.903	16.95	0.3231	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,594.92170	1,518.842	14.06	0.8819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		78.32170	80.342	14.06	0.1181	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		838.77500	782.308	14.89	0.6343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		352.17500	373.808	14.89	0.3657	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,887.05680	2,955.854	20.32	0.9019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		93.65680	84.354	20.32	0.0981	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,465.54270	1,392.433	14.10	0.8548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		98.94270	103.933	14.10	0.1452	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		827.44070	771.413	14.91	0.6286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		360.84070	382.913	14.91	0.3714	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,830.49070	2,898.555	20.20	0.8988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		97.09070	87.055	20.20	0.1012	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		479.27370	441.505	16.13	0.4210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		792.67370	833.005	16.13	0.5790	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		4,269.53270	4,342.068	23.75	0.9440	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		56.13270	50.568	23.75	0.0560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		897.26860	838.631	14.75	0.6625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		310.66860	330.131	14.75	0.3375	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		2,411.62900	2,476.841	19.49	0.8685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		128.22900	115.341	19.49	0.1315	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		0.00000	867.522	16.22	0.5907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		0.00000	426.022	16.22	0.4093	426,021.80	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,402.44440	2,467.584	19.47	0.8678	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		129.04440	116.084	19.47	0.1322	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		440.77290	405.270	16.34	0.3933	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		874.17290	916.770	16.34	0.6067	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	13.44	Call			1,137.60950	1,070.626	14.37	0.7598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			191.00950	202.126	14.37	0.2402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			0.00000	867.958	14.68	0.6766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			0.00000	309.458	14.68	0.3234	309,458.40	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			0.00000	440.106	15.08	0.4053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			0.00000	708.606	15.08	0.5947	708,606.10	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,130.34030	1,063.536	14.38	0.7573	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			193.74030	205.036	14.38	0.2427	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,123.10060	1,056.477	14.38	0.7548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			196.50060	207.977	14.38	0.2452	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,252.46350	2,315.370	19.09	0.8420	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,541.79410	1,597.107	17.81	0.7484	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			272.19410	249.507	17.81	0.2516	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			694.71200	646.514	15.36	0.5428	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			534.31200	564.114	15.36	0.4572	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			718.49480	669.266	15.30	0.5559	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			508.09480	536.867	15.30	0.4441	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,608.53080	2,674.276	19.69	0.8728	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			128.93080	116.676	19.69	0.1272	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			106.00330	111.098	14.14	0.1473	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,516.40330	1,443.498	14.14	0.8527	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			162.86350	147.770	19.09	0.1580	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,261.36740	1,192.833	14.36	0.7822	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			177.56740	187.033	14.36	0.2178	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,424.34060	2,487.226	19.21	0.8325	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			189.14060	173.126	19.21	0.1675	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			802.44360	751.456	15.32	0.5678	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			537.64360	565.556	15.32	0.4322	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,706.32270	1,761.447	18.00	0.7455	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,292.36530	1,223.881	14.43	0.7634	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,592.23630	1,518.750	14.21	0.8425	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			127.43630	132.850	14.21	0.1575	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			301.12270	277.347	18.00	0.2545	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,778.98940	2,844.634	19.78	0.8617	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			153.78940	140.534	19.78	0.1383	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			778.53220	728.497	15.39	0.5557	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			563.73220	592.597	15.39	0.4443	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			217.56530	227.981	14.43	0.2366	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,567.29720	2,630.430	19.27	0.8245	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			213.19720	196.530	19.27	0.1755	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			877.24900	824.437	15.32	0.5776	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			561.34900	588.337	15.32	0.4224	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,920.78950	2,986.508	19.81	0.8525	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			587.33040	615.234	15.38	0.4337	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			176.68950	162.608	19.81	0.1475	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			146.05500	150.986	14.23	0.1644	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,661.95500	1,587.086	14.23	0.8356	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,841.41660	1,897.109	18.12	0.7420	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		327.31660	303.209	18.12	0.2580	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		853.23040	801.334	15.38	0.5663	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		255.87690	266.677	14.47	0.2500	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,336.97690	1,267.976	14.47	0.7500	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		941.80190	980.414	16.23	0.5556	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		626.40190	585.214	16.23	0.4444	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,216.02730	1,150.507	14.64	0.7027	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		335.72730	350.107	14.64	0.2973	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,545.04180	2,607.062	19.15	0.8132	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		235.34180	217.462	19.15	0.1868	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,525.77790	5,598.696	23.14	0.9457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,670.73750	1,723.625	17.75	0.7058	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		394.91280	367.658	17.71	0.2968	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,654.61280	1,707.258	17.71	0.7032	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put		527.04090	551.304	15.19	0.3980	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call		1,670.81280	1,596.463	14.26	0.8276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put		160.51280	166.063	14.26	0.1724	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		392.96950	365.836	17.73	0.2955	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,662.66950	1,715.436	17.73	0.7045	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		391.03750	364.024	17.75	0.2942	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call		335.23830	310.781	18.18	0.2565	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call		962.44560	906.622	15.17	0.6042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put		522.14560	546.222	15.17	0.3958	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put		2,669.97200	2,733.045	19.34	0.8242	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call		220.27200	203.445	19.34	0.1758	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call		957.34090	901.704	15.19	0.6020	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call		297.24510	275.208	18.51	0.2306	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call		972.73190	916.520	15.14	0.6087	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put		512.43190	536.120	15.14	0.3913	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call		952.26040	896.816	15.20	0.5998	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put		531.96040	556.416	15.20	0.4002	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put		1,924.93830	1,980.381	18.18	0.7435	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put		129.25790	134.425	14.21	0.1462	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call		1,047.45210	988.593	14.95	0.6402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put		447.15210	468.193	14.95	0.3598	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put		2,281.70570	2,341.233	18.75	0.7870	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call		272.00570	251.633	18.75	0.2130	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put		2,126.94510	2,184.808	18.51	0.7694	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put		684.81330	714.862	15.60	0.4636	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call		1,014.84090	957.109	15.04	0.6267	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put		474.54090	496.709	15.04	0.3733	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put		2,109.91540	2,167.583	18.48	0.7673	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call		300.21540	277.983	18.48	0.2327	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call		1,799.55790	1,724.825	14.21	0.8538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			323.60790	299.882	18.28	0.2487	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,127.05860	1,065.598	14.76	0.6718	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			386.75860	405.198	14.76	0.3282	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,696.89510	2,760.188	19.38	0.8264	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			217.19510	200.588	19.38	0.1736	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			815.11330	765.262	15.60	0.5364	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			184.09580	170.648	19.90	0.1493	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			977.90910	921.511	15.13	0.6110	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			507.60910	531.111	15.13	0.3890	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,025.28440	2,081.966	18.34	0.7568	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			315.58440	292.366	18.34	0.2432	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,983.30790	2,039.482	18.28	0.7513	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			66.07790	59.096	23.14	0.0543	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,674.80600	2,598.203	13.99	0.9604	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			24.50600	27.803	13.99	0.0396	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,694.57880	1,619.893	14.24	0.8329	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			154.27880	159.493	14.24	0.1671	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,023.79580	3,090.248	19.90	0.8507	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,716.71420	2,779.004	19.30	0.8171	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			238.21420	220.704	19.30	0.1829	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			955.53500	901.409	15.29	0.5875	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			584.03500	609.709	15.29	0.4125	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,069.17980	3,135.161	19.84	0.8434	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			200.67980	186.861	19.84	0.1566	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			163.91140	169.644	14.25	0.1701	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,735.41140	1,661.344	14.25	0.8299	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,990.88770	2,045.776	18.20	0.7401	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			352.38770	327.476	18.20	0.2599	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			931.38640	878.120	15.36	0.5768	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			609.88640	636.420	15.36	0.4232	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			294.10080	304.980	14.55	0.2614	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,379.10080	1,310.180	14.55	0.7386	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			330.16930	340.970	14.61	0.2710	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,415.96930	1,347.370	14.61	0.7290	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			947.69760	981.047	16.04	0.5029	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			844.39760	796.647	16.04	0.4971	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			365.37810	376.765	14.66	0.2790	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,457.57810	1,387.665	14.66	0.7210	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,839.44370	2,756.684	13.39	0.9505	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			41.94370	41.084	13.39	0.0495	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,234.38930	1,172.362	15.00	0.6439	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			536.88930	556.762	15.00	0.3561	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,681.64840	2,741.285	18.94	0.7709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			349.14840	326.885	18.94	0.2291	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			614.78540	578.302	17.11	0.3766	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,527.28540	1,572.702	17.11	0.6234	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			612.24780	575.894	17.12	0.3753	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,534.74780	1,580.294	17.12	0.6247	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,769.01200	1,694.621	14.44	0.7908	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			251.51200	259.021	14.44	0.2092	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			617.33540	580.723	17.10	0.3779	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,519.83540	1,565.123	17.10	0.6221	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			929.18870	877.993	15.84	0.5245	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			881.68870	912.393	15.84	0.4755	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,483.85060	2,541.531	18.65	0.7520	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			381.35060	357.131	18.65	0.2480	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,369.43300	1,302.016	14.78	0.6871	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			441.93300	456.416	14.78	0.3129	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,437.52570	3,506.153	20.27	0.8227	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			265.02570	251.753	20.27	0.1773	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,306.53150	2,362.276	18.39	0.7331	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			414.03150	387.876	18.39	0.2669	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,865.18590	1,789.594	14.34	0.8119	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			217.68590	223.994	14.34	0.1881	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			992.25830	938.558	15.65	0.5510	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			794.75830	822.958	15.65	0.4490	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,296.45540	3,364.347	19.95	0.8160	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			273.95540	259.947	19.95	0.1840	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,941.34520	1,864.635	14.26	0.8277	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			193.84520	199.035	14.26	0.1723	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,041.21550	985.666	15.51	0.5709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			733.71550	760.066	15.51	0.4291	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			401.08150	412.567	14.72	0.2860	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,498.98150	1,428.566	14.72	0.7140	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			435.27910	446.555	14.80	0.2923	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,533.07910	1,463.455	14.80	0.7077	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			473.19230	484.709	14.93	0.2971	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,585.09230	1,517.809	14.93	0.7029	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,034.51150	2,955.326	13.70	0.9379	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			63.81150	62.726	13.70	0.0621	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,321.44070	1,263.214	15.41	0.6206	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			700.74070	720.614	15.41	0.3794	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,846.27620	2,899.443	18.99	0.7406	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,232.52060	1,263.904	16.53	0.5188	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			456.97620	432.043	18.99	0.2594	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			939.73020	893.149	16.54	0.4798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,239.03020	1,270.549	16.54	0.5202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			936.26040	889.808	16.55	0.4784	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,245.56040	1,277.208	16.55	0.5216	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			943.22060	896.504	16.53	0.4812	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,383.37920	1,415.053	16.77	0.5292	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			972.07920	925.553	16.77	0.4708	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,081.88410	1,030.479	16.74	0.4901	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,379.68410	1,410.879	16.74	0.5099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,078.40960	1,027.121	16.75	0.4889	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,386.20960	1,417.521	16.75	0.5111	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,085.37120	1,033.850	16.73	0.4914	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,373.17120	1,404.250	16.73	0.5086	0.00	0	0
Total \$ / R Option												19,179,544.30	68,000	6,636,388
Total \$ / R												1,009,652,887.50	138,143	7,718,709
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.14980		14.22570			0.0000	141,498.00	10	480
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.30850		14.38660			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.46040		14.54030			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.62560		14.70750			0.0000	0.00	0	0
Total \$ / R MAXI Future												141,498.00	10	480
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			32,486.69410	28,635.009	15.98	0.4234	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			46,916.69410	50,655.009	15.98	0.5766	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			32,119.60620	28,298.572	16.01	0.4195	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			47,549.60620	51,318.572	16.01	0.5805	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			32,857.61650	28,975.167	15.96	0.4272	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			46,287.61650	49,995.167	15.96	0.5728	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			47,927.37370	44,150.470	16.13	0.4210	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			79,267.37370	83,300.470	16.13	0.5790	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			47,594.10520	43,836.333	16.15	0.4186	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			79,934.10520	83,986.333	16.15	0.5814	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			48,262.96810	44,466.872	16.11	0.4234	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			78,602.96810	82,616.872	16.11	0.5766	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			100,416.47290	94,681.274	15.06	0.6222	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			48,386.47290	50,641.274	15.06	0.3778	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			99,886.56670	94,170.390	15.08	0.6199	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			48,856.56670	51,130.390	15.08	0.3801	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			100,948.83040	95,195.089	15.05	0.6244	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			47,918.83040	50,155.089	15.05	0.3756	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			92,109.58750	87,022.191	15.87	0.5210	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			89,359.58750	92,462.191	15.87	0.4790	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			91,707.37170	86,636.054	15.88	0.5193	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			89,957.37170	93,076.054	15.88	0.4807	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			92,513.04170	87,410.120	15.86	0.5227	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			88,763.04170	91,850.120	15.86	0.4773	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												141,498.00	10	480
£ / R	On	15/04/2019	Foreign Exchange Future			18.33350		18.43410			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.36720		18.46870			0.0000	0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	29/04/2019	Foreign Exchange Future			18.37630		18.47810			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.47510		18.57740			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.51870		18.62120			0.0000	19,926,121.20	1,076	119,007
£ / R	On	16/09/2019	Foreign Exchange Future			18.81240		18.91810			0.0000	18,812,400.00	1,000	22,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.08960		19.19800			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.38920		19.50120			0.0000	9,694,600.00	500	4,674
Total £ / R Future												48,433,121.20	2,576	159,225
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			61.41130	65.766	16.32	0.2754	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			385.51130	289.267	16.32	0.7246	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			110.73510	140.246	15.79	0.3333	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			469.43510	397.446	15.79	0.6667	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			36.26130	52.403	15.94	0.1460	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			834.36130	748.703	15.94	0.8540	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			882.82330	964.413	15.93	0.7515	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			180.22330	159.513	15.93	0.2485	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			471.93850	419.057	15.00	0.4753	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			480.73850	530.357	15.00	0.5247	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			467.40510	414.893	15.01	0.4720	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			486.20510	536.193	15.01	0.5280	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			476.50530	423.253	14.99	0.4786	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			475.30530	524.553	14.99	0.5214	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			226.83650	250.006	14.98	0.3164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			848.03650	768.706	14.98	0.6836	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			804.02780	734.302	14.76	0.5200	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			695.92780	731.902	14.76	0.4800	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			458.43290	482.243	14.73	0.3637	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,106.53290	1,024.643	14.73	0.6363	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			653.38130	594.545	14.99	0.4485	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			885.28130	932.145	14.99	0.5515	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			799.01260	729.840	14.77	0.5178	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			700.91260	737.440	14.77	0.4822	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			794.02370	725.400	14.77	0.5157	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			705.92370	743.000	14.77	0.4843	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			671.71270	617.983	15.42	0.3885	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,423.71270	1,478.384	15.42	0.6115	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,170.27850	3,255.745	16.99	0.8377	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			238.27850	215.345	16.99	0.1623	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			668.47560	614.932	15.43	0.3871	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,430.47560	1,485.332	15.43	0.6129	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			665.24640	611.895	15.44	0.3856	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,437.24640	1,492.295	15.44	0.6144	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,183.34350	1,104.042	14.87	0.5823	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			735.34350	764.442	14.87	0.4177	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			844.31050	784.639	15.53	0.4077	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,653.11050	1,705.439	15.53	0.5923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			850.92160	790.915	15.51	0.4101	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,639.72160	1,691.715	15.51	0.5899	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			894.03170	922.473	14.94	0.4158	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,395.23170	1,311.673	14.94	0.5842	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			847.61020	787.771	15.52	0.4089	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,646.41020	1,698.571	15.52	0.5911	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												48,433,121.20	2,576	161,725
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12800		0.12840			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13040		0.13080			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13270		0.13310			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13530		0.13570			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,247.39530	1,279.103	19.50	0.8506	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			897.76950	861.282	14.75	0.8555	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			57.76950	61.282	14.75	0.1445	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			304.97320	285.059	17.22	0.4305	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			464.97320	485.059	17.22	0.5695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			87.39530	79.103	19.50	0.1494	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,212.55010	1,178.936	14.96	0.8128	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			132.55010	138.936	14.96	0.1872	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			632.14940	609.572	17.15	0.5334	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			552.14940	569.572	17.15	0.4666	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			307.97510	294.913	18.73	0.3047	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,227.97510	1,254.913	18.73	0.6953	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,485.29770	1,452.546	14.99	0.8095	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			175.29770	182.546	14.99	0.1905	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			902.38030	878.795	17.05	0.5857	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			592.38030	608.795	17.05	0.4143	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			528.11480	512.076	18.45	0.3912	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,218.11480	1,242.076	18.45	0.6088	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			775.76230	757.574	18.36	0.4589	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,205.76230	1,227.574	18.36	0.5411	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			502.51470	489.941	19.43	0.3248	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,932.51470	1,959.941	19.43	0.6752	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,183.65500	1,159.097	16.98	0.6275	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			613.65500	629.097	16.98	0.3725	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Future			15.84510		15.91990			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.88010		15.95580			0.0000	0.00	0	1

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/05/2019	Foreign Exchange Future			15.99260		16.06880			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.02480		16.10130			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.03800		16.11450			0.0000	48,210,228.00	3,006	120,639
€ / R	On	14/08/2019	Foreign Exchange Future			16.23730		16.31600			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.34560		16.42490			0.0000	0.00	0	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.63870		16.72100			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.84230		16.92440			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.95970		17.04510			0.0000	0.00	0	4,361
Total € / R Future												48,210,228.00	3,006	200,575
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			382.87910	448.182	15.68	0.9094	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			22.77910	13.282	15.68	0.0906	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			516.00200	580.661	14.98	0.8456	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			51.80200	40.761	14.98	0.1544	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			399.83020	441.964	14.79	0.5587	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			318.63020	284.564	14.79	0.4413	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.83060	9.338	14.74	0.0249	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,860.13060	1,784.138	14.74	0.9751	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			870.47360	804.061	13.54	0.7854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			105.97360	116.061	13.54	0.2146	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			750.97910	798.480	15.61	0.6992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			225.47910	196.480	15.61	0.3008	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			203.96390	177.025	15.80	0.2759	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			929.96710	982.377	16.09	0.7596	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			172.53280	148.586	16.11	0.2380	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			938.03280	990.586	16.11	0.7620	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			176.42540	152.192	16.07	0.2429	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			819.46390	869.024	15.80	0.7241	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			921.92540	974.192	16.07	0.7571	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			174.46710	150.377	16.09	0.2404	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			413.03700	436.124	14.05	0.4221	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			699.03700	643.424	14.05	0.5779	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,379.48800	3,450.468	19.14	0.9488	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			45.48800	37.768	19.14	0.0512	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			595.41240	544.950	14.30	0.5160	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			519.41240	547.650	14.30	0.4840	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			333.02900	299.880	15.60	0.3230	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,027.02900	1,072.580	15.60	0.6770	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			263.63260	237.350	16.49	0.2386	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,608.73260	1,661.750	16.49	0.7614	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,071.45440	1,004.382	13.50	0.7098	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			266.55440	278.782	13.50	0.2902	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			261.96210	235.804	16.50	0.2372	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,617.06210	1,670.204	16.50	0.7628	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			260.29990	234.270	16.52	0.2359	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,625.39990	1,678.670	16.52	0.7641	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,328.50830	2,389.932	17.55	0.8541	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			153.40830	135.532	17.55	0.1459	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,035.87560	2,094.122	17.16	0.8220	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			190.77560	169.722	17.16	0.1780	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			928.36980	865.742	13.76	0.6493	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			353.46980	370.142	13.76	0.3507	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,049.40450	4,120.226	20.02	0.8882	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			150.40450	138.926	20.02	0.1118	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,261.64230	3,327.097	18.50	0.8557	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			516.67840	536.985	14.04	0.3762	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,270.82160	3,336.339	18.51	0.8563	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			191.82160	175.039	18.51	0.1437	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			338.48160	348.466	13.61	0.2830	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			433.58470	401.482	16.36	0.3016	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,722.58470	1,772.782	16.36	0.6984	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,026.32380	2,946.314	14.23	0.9551	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			35.32380	37.614	14.23	0.0449	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,087.67840	1,025.685	14.04	0.6238	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			389.94800	403.791	13.70	0.3133	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			431.55300	399.564	16.37	0.3003	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,730.55300	1,780.865	16.37	0.6997	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,687.32620	2,607.083	13.96	0.9335	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			56.32620	58.383	13.96	0.0665	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,359.48160	1,287.166	13.61	0.7170	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			192.64230	175.797	18.50	0.1443	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			429.52740	397.663	16.39	0.2991	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,738.52740	1,788.963	16.39	0.7009	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,557.94160	2,477.491	13.85	0.9232	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			66.94160	68.791	13.85	0.0768	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,260.94800	1,192.491	13.70	0.6867	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,014.35510	1,046.331	14.97	0.5116	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			868.75510	818.631	14.97	0.4884	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			769.30730	794.749	14.50	0.4393	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,043.70730	987.049	14.50	0.5607	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			917.12840	946.584	14.79	0.4848	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			931.52840	878.884	14.79	0.5152	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			971.27490	1,002.151	14.89	0.5000	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			895.67490	844.451	14.89	0.5000	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,978.37090	2,029.115	16.45	0.6746	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			561.34110	526.803	16.46	0.3243	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,986.24110	2,037.103	16.46	0.6757	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			565.60420	530.843	16.44	0.3264	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,970.50420	2,021.143	16.44	0.6736	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			563.47090	528.815	16.45	0.3254	0.00	0	0
Total € / R Option												0.00	0	742,703

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												48,210,228.00	3,006	943,278
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.10680		10.14700			0.0000	130,023,982.00	12,865	27,027
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.24020		10.28180			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.36930		10.41230			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.50850		10.55280			0.0000	0.00	0	0
Total AU\$ / R Future												130,023,982.00	12,865	29,158
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			880.31430	918.731	14.54	0.9097	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			26.65170	24.927	14.57	0.0884	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			889.65170	928.127	14.57	0.9116	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			26.00600	24.337	14.59	0.0865	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			899.00600	937.537	14.59	0.9135	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			27.31430	25.531	14.54	0.0903	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			654.19450	683.380	12.90	0.7081	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			170.55960	157.868	12.86	0.2987	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			638.75960	667.668	12.86	0.7013	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			168.26140	155.709	12.88	0.2953	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			646.46140	675.509	12.88	0.7047	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			165.99450	153.580	12.90	0.2919	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			249.07230	232.861	12.85	0.3379	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			736.77230	763.561	12.85	0.6621	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			246.51170	230.491	12.87	0.3351	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			744.21170	771.191	12.87	0.6649	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			251.66000	235.310	12.84	0.3408	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			729.36000	756.010	12.84	0.6592	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			812.62540	840.977	13.05	0.6897	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			224.92540	210.277	13.05	0.3103	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			824.90220	849.022	12.87	0.6335	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			324.98070	305.023	12.89	0.3641	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			832.18070	856.523	12.89	0.6359	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			322.28270	302.550	12.91	0.3616	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			839.48270	864.050	12.91	0.6384	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			327.70220	307.522	12.87	0.3665	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												130,023,982.00	12,865	30,158
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.64120		10.69320			0.0000	4,256,480.00	400	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.78420		10.83770			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.91950		10.97450			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.06560		11.12160			0.0000	0.00	0	0
Total CAD/ R Future												4,256,480.00	400	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			196.62570	177.065	13.66	0.4106	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			303.42570	335.865	13.66	0.5894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			192.98320	173.748	13.69	0.4047	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			309.78320	342.548	13.69	0.5953	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			200.32700	180.441	13.63	0.4166	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			297.12700	329.241	13.63	0.5834	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			203.99490	185.261	14.37	0.2991	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			756.29490	791.061	14.37	0.7009	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			201.68440	183.132	14.39	0.2963	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			763.98440	798.932	14.39	0.7037	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			206.33220	187.416	14.35	0.3020	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			748.63220	783.216	14.35	0.6980	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			294.16830	273.633	14.28	0.3406	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			859.66830	894.133	14.28	0.6594	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			291.66590	271.275	14.30	0.3382	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			867.16590	901.776	14.30	0.6618	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			296.69340	276.010	14.26	0.3431	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			852.19340	886.509	14.26	0.6569	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			382.75790	360.795	14.21	0.3706	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			951.15790	985.195	14.21	0.6294	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			380.03200	358.293	14.23	0.3685	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			958.43200	992.693	14.23	0.6315	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			385.50430	363.320	14.20	0.3728	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			943.90430	977.720	14.20	0.6272	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,256,480.00	400	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.23430		14.32980			0.0000	1,423,430.00	100	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.52140		14.62010			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.79530		14.89700			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.09630		15.20100			0.0000	0.00	0	0
Total CHF / R Future												1,423,430.00	100	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			220.29670	185.671	15.62	0.3149	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			620.49670	681.371	15.62	0.6851	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			217.62370	183.314	15.65	0.3115	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			627.82370	689.014	15.65	0.6885	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			223.00190	188.057	15.60	0.3182	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			613.20190	673.757	15.60	0.6818	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			270.87040	241.413	16.80	0.2610	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,340.77040	1,410.013	16.80	0.7390	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			269.01650	239.713	16.82	0.2594	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,348.91650	1,418.313	16.82	0.7406	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			272.73850	243.125	16.78	0.2626	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,332.63850	1,401.725	16.78	0.7374	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			437.18640	399.613	16.95	0.3199	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,490.18640	1,554.313	16.95	0.6801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			434.99180	397.569	16.97	0.3185	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,497.99180	1,562.269	16.97	0.6815	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			432.81000	395.542	16.98	0.3171	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,505.81000	1,570.242	16.98	0.6829	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			515.45470	476.418	17.56	0.3141	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,944.45470	2,010.118	17.56	0.6859	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			513.44740	474.439	17.57	0.3130	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,952.44740	2,018.139	17.57	0.6870	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			517.47160	478.407	17.55	0.3152	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,936.47160	2,002.107	17.55	0.6848	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,423,430.00	100	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14940		2.15950			0.0000	537,350.00	250	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.19200		2.20260			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.23210		2.24310			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27730		2.28810			0.0000	0.00	0	0
Total DKK / R Future												537,350.00	250	235
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			580.29960	528.503	13.20	0.5423	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			385.29960	434.503	13.20	0.4577	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			528.86000	480.639	13.26	0.5093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			433.86000	486.639	13.26	0.4907	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			483.66960	439.040	13.41	0.4770	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			488.66960	545.040	13.41	0.5230	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,234.53140	2,318.823	15.39	0.7993	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			290.63110	266.485	15.17	0.2210	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,064.63110	2,146.485	15.17	0.7790	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			275.14560	252.245	15.28	0.2106	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,149.14560	2,232.245	15.28	0.7894	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			260.53140	238.823	15.39	0.2007	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			286.84450	267.200	15.91	0.1789	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,255.84450	3,346.200	15.91	0.8211	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			274.52490	255.892	15.98	0.1723	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,343.52490	3,434.892	15.98	0.8277	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			299.74030	279.044	15.85	0.1857	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,168.74030	3,258.044	15.85	0.8143	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,720.26750	3,801.995	15.99	0.7963	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			428.94380	401.202	15.87	0.2160	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,547.94380	3,628.202	15.87	0.7840	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			414.85300	387.858	15.93	0.2098	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,633.85300	3,714.858	15.93	0.7902	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			401.26750	374.995	15.99	0.2037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												537,350.00	250	235
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80650		1.81610			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.83080		1.84080			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.85350		1.86370			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			780.78920	719.869	14.87	0.6715	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			219.78920	254.869	14.87	0.3285	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			717.57420	659.580	14.97	0.6378	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			256.57420	294.580	14.97	0.3622	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			847.56070	783.714	14.77	0.7045	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			186.56070	218.715	14.77	0.2955	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			854.56190	792.058	15.29	0.5434	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			646.56190	684.058	15.29	0.4566	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			808.20220	748.129	15.40	0.5220	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			700.20220	740.129	15.40	0.4780	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			903.15460	838.210	15.18	0.5651	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			595.15460	630.210	15.18	0.4349	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,074.67070	1,009.108	15.49	0.5482	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			837.67070	874.108	15.49	0.4518	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,029.54680	965.950	15.58	0.5315	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			892.54680	930.950	15.58	0.4685	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,121.55150	1,054.017	15.40	0.5651	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			784.55150	819.017	15.40	0.4349	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13880		0.14000			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13820		0.13850			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13810		0.13890			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13570		0.13910			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65950		1.66760			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68350		1.69190			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70580		1.71440			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55720		9.60770			0.0000	2,389,300.00	250	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.68250		9.73450			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.80210		9.85740			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.93240		9.98810			0.0000	0.00	0	0
Total NZ\$ / R Future												2,389,300.00	250	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			107.01290	94.145	14.03	0.2761	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			419.31290	456.945	14.03	0.7239	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			104.64030	92.028	14.06	0.2709	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			426.94030	464.828	14.06	0.7291	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			109.43730	96.306	14.00	0.2813	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			411.73730	449.106	14.00	0.7187	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			289.95510	263.895	13.23	0.4396	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			405.45510	431.395	13.23	0.5604	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			286.23490	260.412	13.25	0.4352	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			411.73490	437.912	13.25	0.5648	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			293.71940	267.421	13.21	0.4440	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			399.21940	424.921	13.21	0.5560	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			259.11170	237.581	13.91	0.3384	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			751.71170	785.481	13.91	0.6616	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			256.57230	235.210	13.93	0.3356	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			759.17230	793.110	13.93	0.6644	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			261.74750	239.975	13.89	0.3412	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			744.34750	777.875	13.89	0.6588	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			327.31130	303.718	13.89	0.3594	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			859.21130	891.319	13.89	0.6406	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			324.73170	301.290	13.91	0.3570	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			866.63170	898.890	13.91	0.6430	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			329.91350	306.165	13.88	0.3618	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			851.81350	883.765	13.88	0.6382	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												2,389,300.00	250	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33010		1.33430			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33670		1.33960			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34270		1.34340			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			143.00000	101.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			43.00000	1.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			243.00000	201.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			96.00000	67.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			4.00000	33.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			196.00000	167.000		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			34.00000	27.000		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			66.00000	73.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			134.00000	127.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30880		1.30900			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31480		1.31500			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32010		1.32030			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32570		1.32590			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13340		1.13280			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14240		1.14170			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15060		1.15000			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15960		1.15890			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	148
Total QUANTO € / \$												0.00	0	148
SGD / R	On	14/06/2019	Foreign Exchange Future			10.46750		10.51450			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.60510		10.65340			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.73670		10.78520			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			566.02040	527.001	12.56	0.8111	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			51.52040	59.501	12.56	0.1889	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			557.99160	519.232	12.57	0.8058	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			53.49160	61.732	12.57	0.1942	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			574.39840	534.828	12.55	0.8164	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			49.89840	57.328	12.55	0.1836	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			432.66210	401.601	13.00	0.5500	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			309.26210	326.501	13.00	0.4500	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			427.63290	396.780	13.01	0.5456	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			314.23290	331.680	13.01	0.4544	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			437.73860	406.467	12.99	0.5544	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			304.33860	321.367	12.99	0.4456	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			530.15190	498.578	13.20	0.5445	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			414.95190	431.878	13.20	0.4555	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			525.40330	493.994	13.21	0.5410	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			420.20330	437.294	13.21	0.4590	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			534.93220	503.196	13.19	0.5479	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			409.73220	426.496	13.19	0.4521	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38400		2.38610			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.27450		2.27530			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.18290		2.18380			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.44200	0.410	33.90	0.0040	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,144.34200	1,146.410	33.90	0.9960	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.41520	0.385	33.90	0.0038	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,154.31520	1,156.385	33.90	0.9962	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.47050	0.437	33.90	0.0043	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,134.37050	1,136.437	33.90	0.9957	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			90.91170	89.110	20.19	0.4296	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			165.61170	164.610	20.19	0.5704	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			87.02840	85.135	20.14	0.4168	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			171.72840	170.635	20.14	0.5832	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			94.91630	93.208	20.23	0.4424	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			159.61630	158.708	20.23	0.5576	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			117.27140	112.773	21.37	0.4368	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			213.47140	209.873	21.37	0.5632	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			113.44590	108.956	21.34	0.4269	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			219.64590	216.056	21.34	0.5731	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			109.71240	105.235	21.32	0.4170	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			225.91240	222.335	21.32	0.5830	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 225 888 732.40	89,600	1,483,363
Total Options									19 179 544.30	68,000	7,382,591
Grand Total:									1,245,068,276.70	157,600	8,865,954