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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/04/2019 Foreign Exchange Future			13.96760		14.07800			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			13.97780		14.08790			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			13.98280		14.09290			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.98770		14.09790			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.98940		14.09950			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.00070		14.11100			0.0000	700,035,000.00	50,000	50,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.00390		14.11420			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.01040		14.12080			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.01360		14.12400			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.02180		14.13230			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.03670		14.14730			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.04010		14.15060			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.04500		14.15560			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.04670		14.15730			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.05670		14.16730			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.06330		14.17400			0.0000	322,218,329.60	22,912	875,323
\$ / R On 20/06/2019 Foreign Exchange Future			14.07330		14.18400			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.08650		14.19740			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.09150		14.20240			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.09480		14.20580			0.0000	0.00	0	0
\$ / R On 31/07/2019 Foreign Exchange Future			14.14160		14.25330			0.0000	0.00	0	982

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2019	Foreign Exchange Future			14.14330		14.25500			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.16350		14.27560			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.19200		14.30480			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.19700		14.31000			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.20040		14.31340			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.20200		14.31510			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.21540		14.32890			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.22050		14.33400			0.0000	1,777,562.50	125	27,613
\$ / R	On	30/09/2019	Foreign Exchange Future			14.24420		14.35770			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.24760		14.36110			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.29710		14.41120			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.34690		14.46220			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.35210		14.46740			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.35560		14.47090			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.37110		14.48670			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.40200		14.51750			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.40540		14.52090			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.45570		14.57190			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.50470		14.62250			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.51000		14.62780			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.53450		14.65250			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.56440		14.68140			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.61280		14.72880			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.67500		14.79130			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.69330		14.80970			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.77840		14.89510			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.87050		14.98790			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,024,030,892.10</b>	<b>73,037</b>	<b>1,115,974</b>
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			362.57580	472.400	13.93	1.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			0.57580	0.000	13.93	0.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			303.07910	412.400	13.93	1.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			1.07910	0.000	13.93	0.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			322.87120	432.400	13.93	1.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			0.87120	0.000	13.93	0.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			372.52070	482.400	13.93	1.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			0.52070	0.000	13.93	0.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			469.52280	576.294	17.07	0.9658	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			7.42280	4.094	17.07	0.0342	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			421.79340	527.393	16.58	0.9569	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			9.69340	5.193	16.58	0.0431	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			161.34300	246.766	13.62	0.8145	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			49.24300	24.566	13.62	0.1855	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			949.25620	1,058.226	18.99	0.9924	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			2.15620	1.027	18.99	0.0076	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			132.64160	196.873	12.44	0.6460	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	29/04/2019	Foreign Exchange Option	14.11	Call			120.54160	74.573	12.44	0.3540	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.29750	0.453	15.73	0.0035	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,179.79750	1,069.853	15.73	0.9965	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,099.96590	990.111	15.36	0.9945	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.46590	0.711	15.36	0.0055	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			76.49590	46.331	13.13	0.2320	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			226.99590	306.932	13.13	0.7680	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,511.14050	1,620.989	20.50	0.9976	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.64050	0.389	20.50	0.0024	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,860.70200	1,970.730	22.05	0.9992	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.20200	0.130	22.05	0.0008	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			384.82930	480.866	14.06	0.8864	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			34.32930	20.266	14.06	0.1136	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			747.01840	854.905	16.09	0.9731	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			6.51840	4.305	16.09	0.0269	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			7.22870	11.819	13.43	0.0739	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			616.72870	511.219	13.43	0.9261	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			223.30100	148.149	12.12	0.5536	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			73.80100	108.749	12.12	0.4464	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			92.30910	56.618	12.90	0.2738	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			192.80910	267.218	12.90	0.7262	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			111.14760	146.226	13.06	0.4467	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			272.14760	196.926	13.06	0.5533	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			417.78790	498.686	14.91	0.8126	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			78.78790	49.386	14.91	0.1874	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			412.31510	322.927	13.03	0.7283	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			51.31510	72.227	13.03	0.2717	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			144.44580	187.616	13.19	0.5209	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			225.44580	158.316	13.19	0.4791	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			249.55000	309.693	14.21	0.6485	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			163.75000	113.593	14.21	0.3515	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			87.96420	117.750	13.24	0.3692	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			342.16420	261.650	13.24	0.6308	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			49.74980	70.684	13.09	0.2568	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			443.94980	354.584	13.09	0.7432	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			177.59880	221.057	13.79	0.5155	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			258.39880	191.457	13.79	0.4845	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			610.10900	693.460	16.45	0.8294	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			84.10900	57.060	16.45	0.1706	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			323.58610	385.540	15.06	0.6307	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			205.88610	157.340	15.06	0.3693	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,150.63800	1,250.612	18.34	0.9326	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			32.93800	22.412	18.34	0.0674	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,388.30960	1,491.544	18.97	0.9581	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			20.60960	13.344	18.97	0.0419	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			332.60840	393.028	14.96	0.5965	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	29/05/2019	Foreign Exchange Option	14.23	Call			249.90840	199.728	14.96	0.4035	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			250.90700	201.729	15.05	0.3983	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			350.30700	411.629	15.05	0.6017	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,660.63620	1,764.796	19.04	0.9594	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			21.23620	14.896	19.04	0.0406	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			270.30020	218.157	14.89	0.4234	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			319.70020	378.057	14.89	0.5766	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,163.79800	1,056.005	14.01	0.9460	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			13.19800	15.905	14.01	0.0540	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			937.37810	1,029.587	17.42	0.8587	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			77.97810	59.687	17.42	0.1413	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,009.85840	2,116.996	19.46	0.9793	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			10.45840	7.096	19.46	0.0207	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			19.75320	23.359	13.60	0.0768	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,030.35320	923.459	13.60	0.9232	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			1.19310	1.422	16.12	0.0054	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,016.79310	1,906.422	16.12	0.9946	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			533.98630	608.311	15.76	0.7051	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			181.28630	145.010	15.76	0.2949	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			370.28460	306.958	14.31	0.5093	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			262.98460	310.258	14.31	0.4907	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			326.75900	270.950	14.58	0.4642	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			309.45900	364.250	14.58	0.5358	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			285.77700	235.520	14.88	0.4168	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			368.47700	428.820	14.88	0.5832	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			163.54830	197.265	13.88	0.3702	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			500.84830	423.965	13.88	0.6298	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			258.17070	213.229	15.27	0.3729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			454.17070	519.929	15.27	0.6271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			254.82000	210.360	15.30	0.3689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			460.82000	527.060	15.30	0.6311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			261.56490	216.138	15.24	0.3770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			150.41160	122.105	16.44	0.2340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			35.57490	43.050	13.27	0.1159	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			662.25380	740.501	16.10	0.7308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			176.25380	143.801	16.10	0.2692	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,531.94020	1,630.871	18.37	0.9239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			45.94020	34.172	18.37	0.0761	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			756.41160	838.805	16.44	0.7660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			42.00290	50.413	13.20	0.1323	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			708.81730	789.270	16.28	0.7489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			162.81730	132.570	16.28	0.2511	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,596.84020	1,696.939	18.43	0.9316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			40.84020	30.239	18.43	0.0684	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			989.57490	886.350	13.27	0.8841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			204.46930	242.903	14.10	0.4117	0.00	0	1,000

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\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			732.49010	813.997	16.36	0.7575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			156.49010	127.297	16.36	0.2425	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,458.08670	1,555.946	18.30	0.9142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			52.08670	39.246	18.30	0.0858	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			936.00290	833.713	13.20	0.8677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			501.55890	570.608	15.47	0.6546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,268.41340	1,161.711	13.59	0.9443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			14.41340	18.411	13.59	0.0557	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			386.65660	323.051	14.37	0.5131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			272.65660	319.751	14.37	0.4869	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			468.46930	396.203	14.10	0.5883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			25.15330	31.019	13.40	0.0876	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,201.15270	1,296.561	17.80	0.8754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			75.15270	59.861	17.80	0.1246	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			874.68350	773.603	13.13	0.8464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			50.68350	60.303	13.13	0.1536	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			235.55890	193.908	15.47	0.3454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			408.80810	471.112	15.07	0.5979	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			918.34770	816.390	13.18	0.8618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			44.34770	53.090	13.18	0.1382	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,476.75880	1,574.616	18.32	0.9168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			50.75880	37.916	18.32	0.0832	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,099.15330	994.319	13.40	0.9124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			264.99860	219.086	15.21	0.3811	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			938.22990	1,026.773	17.02	0.8203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			112.22990	90.073	17.02	0.1797	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			75.85470	93.769	13.39	0.2140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			749.85470	657.069	13.39	0.7860	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			282.80810	234.412	15.07	0.4021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			474.33180	401.510	14.08	0.5933	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,530.46060	1,421.170	13.88	0.9739	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			6.46060	7.870	13.88	0.0261	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			99.72940	122.080	13.56	0.2589	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			673.72940	585.380	13.56	0.7411	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			440.99860	505.786	15.21	0.6189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			21.91170	15.883	18.73	0.0387	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			962.67850	859.909	13.23	0.8761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			38.67850	46.609	13.23	0.1239	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			301.71800	250.758	14.92	0.4239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			377.71800	437.458	14.92	0.5761	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			200.33180	238.210	14.08	0.4067	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			47.49960	35.380	18.35	0.0784	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			321.76870	268.176	14.78	0.4464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			347.76870	404.876	14.78	0.5536	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,747.07560	1,849.480	18.56	0.9467	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			31.07560	22.781	18.56	0.0533	0.00	0	6,800

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	16.09	Put		1,937.91170	2,042.583	18.73	0.9613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		244.00850	287.475	14.26	0.4571	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,383.78160	1,481.708	18.24	0.9035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		57.78160	45.008	18.24	0.0965	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		381.60790	318.817	14.40	0.5081	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		277.60790	325.517	14.40	0.4919	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,513.49960	1,612.080	18.35	0.9216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		98.12220	78.523	17.28	0.1591	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		178.59790	145.766	16.07	0.2723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		654.59790	732.466	16.07	0.7277	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,219.18770	1,314.975	17.85	0.8784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		73.18770	58.275	17.85	0.1216	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		418.00850	350.774	14.26	0.5429	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		18.56310	23.318	13.50	0.0684	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		183.38160	149.778	16.02	0.2787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		639.38160	716.478	16.02	0.7213	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,788.91630	3,899.193	23.94	0.9941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		2.91630	2.493	23.94	0.0059	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,024.12220	1,115.223	17.28	0.8409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		428.86400	360.507	14.22	0.5530	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		487.82120	555.946	15.41	0.6469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		241.82120	199.246	15.41	0.3531	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,851.66880	1,955.398	18.65	0.9553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		25.66880	18.698	18.65	0.0447	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,192.56310	1,086.619	13.50	0.9316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		54.14740	41.322	18.28	0.0897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		486.21050	412.287	14.05	0.6034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		192.21050	228.987	14.05	0.3966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,495.10810	1,593.328	18.34	0.9192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		49.10810	36.628	18.34	0.0808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		234.86400	277.207	14.22	0.4470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		17.43980	21.995	13.53	0.0650	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,775.50470	1,878.291	18.59	0.9492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		29.50470	21.591	18.59	0.0508	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		516.80550	440.148	13.96	0.6287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		172.80550	206.848	13.96	0.3713	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,430.14740	1,528.022	18.28	0.9103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		36.26420	26.731	18.49	0.0614	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		971.62030	868.696	13.24	0.8788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		37.62030	45.396	13.24	0.1212	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		788.67930	872.215	16.55	0.7769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		142.67930	115.515	16.55	0.2231	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,211.43980	1,105.295	13.53	0.9350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		195.89950	160.305	15.87	0.2951	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		27.47990	33.719	13.36	0.0941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,071.47990	967.019	13.36	0.9059	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	12.75	Call			1,432.17560	1,324.181	13.77	0.9651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			8.17560	10.881	13.77	0.0349	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,662.26420	1,763.431	18.49	0.9386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			447.56490	512.838	15.24	0.6230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,484.08430	3,373.372	20.00	0.9997	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.08430	0.072	20.00	0.0003	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,896.71560	1,786.312	14.91	0.9896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			2.71560	3.012	14.91	0.0104	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			601.89950	677.005	15.87	0.7049	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,041.49230	3,150.621	20.32	0.9901	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			5.49230	3.921	20.32	0.0099	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			715.69080	793.802	16.12	0.7362	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			179.69080	147.102	16.12	0.2638	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,808.52430	1,908.503	18.56	0.9297	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			45.92430	35.003	18.56	0.0703	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			370.60220	313.624	14.67	0.4639	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			373.20220	427.124	14.67	0.5361	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,151.27400	2,254.652	19.03	0.9554	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			99.93240	80.894	17.55	0.1477	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			22.00830	28.744	12.94	0.0771	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,219.40830	1,115.244	12.94	0.9229	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,092.88090	1,181.344	17.16	0.8248	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			120.28090	97.844	17.16	0.1752	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			28.67400	21.152	19.03	0.0446	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			350.09870	295.536	14.80	0.4433	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			402.69870	459.036	14.80	0.5567	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			457.99750	389.573	14.27	0.5423	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			280.59750	323.073	14.27	0.4577	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,232.53240	1,324.394	17.55	0.8523	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			42.45960	52.769	13.00	0.1248	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,054.85960	954.269	13.00	0.8752	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,263.79920	2,367.510	19.26	0.9550	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			29.59920	22.311	19.26	0.0450	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			846.42510	752.392	13.32	0.7869	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			90.62510	107.592	13.32	0.2131	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,966.72080	2,064.271	18.66	0.8980	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			80.02080	65.871	18.66	0.1020	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			477.70840	413.775	14.59	0.4946	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			424.40840	472.175	14.59	0.5054	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,304.51380	2,405.750	19.30	0.9248	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			451.94310	502.895	14.71	0.5229	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			57.81380	47.350	19.30	0.0752	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			44.75910	50.643	12.89	0.1052	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,298.05910	1,192.243	12.89	0.8948	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,252.93040	1,338.556	17.16	0.7989	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			166.23040	140.156	17.16	0.2011	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			455.24310	394.495	14.71	0.4771	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			81.50590	92.463	13.18	0.1673	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,096.50590	995.763	13.18	0.8327	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,156.95130	2,255.808	18.93	0.8997	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			82.55130	69.308	18.93	0.1003	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			609.16850	668.332	15.21	0.5840	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			404.76850	351.832	15.21	0.4160	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,132.49600	2,229.802	18.78	0.8793	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			107.29600	91.802	18.78	0.1207	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			567.34350	500.137	14.64	0.5152	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			462.54350	508.137	14.64	0.4848	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,476.87560	2,577.810	19.41	0.9065	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			81.67560	69.810	19.41	0.0935	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			66.88500	73.941	13.09	0.1268	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,371.68500	1,265.941	13.09	0.8732	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,414.66660	1,500.939	17.36	0.7866	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			199.46660	172.939	17.36	0.2134	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			544.52880	480.083	14.74	0.4997	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			489.72880	538.083	14.74	0.5003	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			121.10340	134.259	13.34	0.1988	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,141.10340	1,041.259	13.34	0.8012	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			757.67780	821.268	15.57	0.6138	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			401.07780	351.668	15.57	0.3862	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,706.05930	4,814.472	22.68	0.9769	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			21.15930	16.472	22.68	0.0231	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			820.62200	886.458	15.73	0.6244	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			399.52200	351.858	15.73	0.3756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,000.72460	4,109.017	22.51	0.9515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			44.72460	39.517	22.51	0.0485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			655.31770	712.761	15.21	0.5593	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			489.31770	433.261	15.21	0.4407	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			437.44700	386.310	15.50	0.4023	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			753.44700	815.810	15.50	0.5977	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			887.75600	801.507	13.88	0.6776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			253.75600	281.007	13.88	0.3224	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			844.55320	760.623	13.98	0.6561	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			280.55320	310.123	13.98	0.3439	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,981.07530	4,089.327	22.47	0.9511	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			45.07530	39.827	22.47	0.0489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			235.60120	261.232	13.81	0.3071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			919.60120	831.731	13.81	0.6929	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			652.50570	580.697	14.50	0.5488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			438.50570	480.197	14.50	0.4512	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,025.69570	1,099.288	16.24	0.6829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			329.69570	289.788	16.24	0.3171	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,409.00900	1,493.551	17.19	0.7664	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			233.00900	204.051	17.19	0.2336	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			376.81400	331.796	15.89	0.3553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			892.81400	961.296	15.89	0.6447	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			543.16460	482.299	14.93	0.4788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			569.16460	621.799	14.93	0.5212	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			215.61920	188.745	17.41	0.2179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,501.61920	1,588.245	17.41	0.7821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,525.64390	1,416.327	13.05	0.8901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			61.64390	65.827	13.05	0.1099	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			568.76590	504.967	14.82	0.4958	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			534.76590	584.467	14.82	0.5042	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,003.09420	1,075.856	16.18	0.6768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			337.09420	296.356	16.18	0.3232	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,395.78950	1,290.158	13.17	0.8599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			81.78950	89.658	13.17	0.1401	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			504.15080	446.737	15.13	0.4514	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			630.15080	686.237	15.13	0.5486	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,125.73950	1,202.626	16.50	0.7080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			299.73950	263.126	16.50	0.2920	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			421.41300	371.852	15.60	0.3901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			787.41300	851.352	15.60	0.6099	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			768.58970	689.087	14.18	0.6160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			334.58970	368.587	14.18	0.3840	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,919.94470	3,024.767	20.10	0.9182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			73.94470	65.267	20.10	0.0818	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,439.10000	2,539.081	19.18	0.8892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			103.10000	89.581	19.18	0.1108	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			757.39540	678.583	14.21	0.6098	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			343.39540	378.083	14.21	0.3902	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,862.80970	2,966.837	19.97	0.9155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			76.80970	67.337	19.97	0.0845	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			385.32940	339.428	15.83	0.3620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			871.32940	938.928	15.83	0.6380	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,305.82730	4,412.888	22.97	0.9588	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			39.82730	33.388	22.97	0.0412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			826.53090	743.608	14.03	0.6468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			292.53090	323.108	14.03	0.3532	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			398.93260	437.807	14.39	0.4270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			692.93260	618.307	14.39	0.5730	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			821.97560	887.462	15.70	0.6218	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call			405.97560	357.962	15.70	0.3782	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,429.79460	2,529.684	19.16	0.8885	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			103.79460	90.184	19.16	0.1115	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,065.20910	969.090	13.53	0.7549	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			171.20910	188.590	13.53	0.2451	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put			507.04700	554.154	14.72	0.4898	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	14.25	Call			591.04700	524.654	14.72	0.5102	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			856.73040	772.135	13.95	0.6623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			272.73040	301.635	13.95	0.3377	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,057.92750	962.085	13.54	0.7521	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			173.92750	191.585	13.54	0.2479	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,050.67520	955.110	13.55	0.7493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			176.67520	194.610	13.55	0.2507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,870.57460	1,757.461	13.62	0.9346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			36.57460	36.961	13.62	0.0654	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,716.48130	1,806.604	17.84	0.8149	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			180.48130	157.104	17.84	0.1851	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			729.97370	652.896	14.28	0.5944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			365.97370	402.396	14.28	0.4056	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,967.90960	3,073.113	20.21	0.9203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			71.90960	63.613	20.21	0.0797	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,587.13100	3,473.385	17.42	0.9945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			3.13100	2.885	17.42	0.0055	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,569.64390	3,676.917	21.56	0.9412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			53.64390	47.417	21.56	0.0588	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			415.16600	366.229	15.64	0.3853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			801.16600	865.729	15.64	0.6147	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,442.50730	1,527.825	17.27	0.7722	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			226.50730	198.325	17.27	0.2278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			224.91490	196.922	17.29	0.2263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,450.91490	1,536.422	17.29	0.7737	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,647.81870	3,755.300	21.73	0.9433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			51.81870	45.800	21.73	0.0567	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			609.40830	540.934	14.64	0.5220	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			485.40830	530.434	14.64	0.4780	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,364.94840	3,471.617	21.10	0.9351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			58.94840	52.117	21.10	0.0649	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			555.75500	493.505	14.88	0.4873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			551.75500	603.005	14.88	0.5127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,177.76280	4,286.395	22.91	0.9550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			41.76280	36.895	22.91	0.0450	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,335.40300	4,442.008	22.97	0.9598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			39.40300	32.508	22.97	0.0402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			667.43070	594.563	14.46	0.5578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			423.43070	464.063	14.46	0.4422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			255.64300	224.027	16.93	0.2538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,301.64300	1,383.527	16.93	0.7462	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,374.47060	4,480.868	22.97	0.9610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			38.47060	31.368	22.97	0.0390	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			762.97630	683.816	14.19	0.6129	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			338.97630	373.317	14.19	0.3871	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,007.73080	5,116.844	22.97	0.9769	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	19.32	Call			21.73080	17.344	22.97	0.0231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,208.96570	1,108.022	13.37	0.8058	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			124.96570	137.522	13.37	0.1942	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			713.90630	637.879	14.33	0.5852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			379.90630	417.379	14.33	0.4148	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			642.71050	571.607	14.53	0.5428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			448.71050	491.107	14.53	0.4572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,288.56470	1,185.424	13.29	0.8304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			104.56470	114.924	13.29	0.1696	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			218.26740	242.310	13.73	0.2919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			952.26740	862.810	13.73	0.7081	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			134.01870	117.521	18.77	0.1360	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,276.31870	2,373.321	18.77	0.8640	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,554.12850	1,640.291	17.42	0.7760	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			231.82850	204.491	17.42	0.2240	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			628.19870	560.755	14.71	0.5181	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			520.49870	566.555	14.71	0.4819	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			651.32900	582.149	14.64	0.5322	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			493.62900	537.949	14.64	0.4678	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,636.92120	2,737.681	19.40	0.8919	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			104.62120	91.881	19.40	0.1081	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			88.35530	96.156	13.22	0.1423	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,446.05530	1,340.356	13.22	0.8577	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			157.59120	172.154	13.50	0.2199	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,188.69120	1,089.754	13.50	0.7801	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,447.14930	2,544.067	18.88	0.8533	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			158.34930	141.167	18.88	0.1467	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			733.96260	663.412	14.70	0.5466	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			522.76260	566.312	14.70	0.4534	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,717.99090	1,803.905	17.60	0.7711	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,218.54790	1,121.337	13.65	0.7592	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,520.49050	1,415.339	13.36	0.8456	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			109.29050	118.239	13.36	0.1544	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			259.19090	231.005	17.60	0.2289	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,806.17890	2,906.670	19.48	0.8800	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			127.37890	113.770	19.48	0.1200	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			710.61640	641.659	14.78	0.5337	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			549.41640	594.559	14.78	0.4663	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			197.34790	214.237	13.65	0.2408	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,589.33680	2,687.391	18.99	0.8436	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			181.53680	164.291	18.99	0.1564	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			808.36610	737.895	14.78	0.5583	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			546.16610	590.995	14.78	0.4417	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,946.82520	3,049.624	19.61	0.8688	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			572.67260	619.020	14.85	0.4537	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			149.02520	136.524	19.61	0.1312	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			127.07540	137.744	13.48	0.1630	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,589.27540	1,484.644	13.48	0.8370	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,853.14270	1,940.865	17.78	0.7652	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			285.34270	257.765	17.78	0.2348	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			784.87260	715.920	14.85	0.5463	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			235.41580	255.406	13.80	0.2561	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,262.81580	1,167.506	13.80	0.7439	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			935.28570	999.058	15.80	0.5797	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			566.18570	514.658	15.80	0.4203	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,142.17360	1,052.972	14.02	0.6926	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			315.47360	341.872	14.02	0.3074	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,565.48650	2,662.749	18.89	0.8321	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			202.18650	183.849	18.89	0.1679	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,565.68060	5,675.228	22.83	0.9548	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,678.91060	1,763.850	17.44	0.7286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			349.19520	318.414	17.41	0.2739	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,662.49520	1,747.314	17.41	0.7261	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			510.87250	553.210	14.68	0.4154	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,598.64450	1,494.515	13.56	0.8279	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			141.94450	153.415	13.56	0.1721	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			347.39530	316.676	17.42	0.2727	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,670.69530	1,755.576	17.42	0.7273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			345.61060	314.950	17.44	0.2714	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			293.54260	266.381	17.87	0.2345	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			892.59350	819.032	14.66	0.5869	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			505.89350	547.932	14.66	0.4131	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,691.90020	2,790.521	19.08	0.8424	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			188.60020	171.621	19.08	0.1576	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			887.57250	814.310	14.68	0.5846	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			258.55400	234.705	18.21	0.2095	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			902.71210	828.555	14.63	0.5916	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			496.01210	537.455	14.63	0.4084	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			882.57680	809.610	14.69	0.5822	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			515.87680	558.510	14.69	0.4178	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,936.84260	2,025.281	17.87	0.7655	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			114.54080	122.670	13.52	0.1444	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			976.44700	898.109	14.43	0.6251	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			429.74700	467.009	14.43	0.3749	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,298.77120	2,392.752	18.46	0.8073	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			235.47120	213.852	18.46	0.1927	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,141.85400	2,233.605	18.21	0.7905	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			671.72960	723.294	15.13	0.4843	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			944.22370	867.674	14.52	0.6107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			457.52370	496.574	14.52	0.3893	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,124.57920	2,216.067	18.18	0.7885	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			261.27920	237.167	18.18	0.2115	0.00	0	4,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,731.24080	1,623.770	13.52	0.8556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			282.80600	256.650	17.97	0.2269	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,055.33840	972.867	14.22	0.6588	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			368.63840	401.767	14.22	0.3412	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,719.13180	2,818.033	19.13	0.8445	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			185.83180	169.133	19.13	0.1555	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			748.42960	684.394	15.13	0.5157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			156.23170	145.548	19.75	0.1342	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			907.81420	833.353	14.62	0.5940	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			491.11420	532.253	14.62	0.4060	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,038.71070	2,128.852	18.04	0.7784	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			275.41070	249.952	18.04	0.2216	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,996.10600	2,085.550	17.97	0.7731	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			52.38060	46.328	22.83	0.0452	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,620.22480	2,508.203	13.80	0.9599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			23.52480	27.103	13.80	0.0401	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,623.16420	1,517.931	13.54	0.8336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			136.46420	146.831	13.54	0.1664	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,049.53170	3,154.448	19.75	0.8658	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.05	Put			2,737.20410	2,834.945	19.01	0.8355	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			204.70410	186.945	19.01	0.1645	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			884.99240	813.920	14.78	0.5698	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			567.49240	611.920	14.78	0.4302	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,094.64380	3,197.952	19.67	0.8588	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			172.14380	159.952	19.67	0.1412	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			145.66950	156.542	13.55	0.1695	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,663.16950	1,558.542	13.55	0.8305	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,001.28100	2,089.653	17.87	0.7618	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			308.78100	281.653	17.87	0.2382	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			861.29780	791.676	14.85	0.5586	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			593.79780	639.677	14.85	0.4414	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			272.68410	294.499	13.91	0.2683	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,303.58410	1,209.899	13.91	0.7317	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			308.35870	332.456	14.03	0.2788	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,340.25870	1,248.156	14.03	0.7212	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			936.09410	997.136	15.67	0.5222	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			778.59410	721.836	15.67	0.4778	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			343.46210	369.980	14.13	0.2873	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,381.26210	1,289.980	14.13	0.7127	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,318.87890	3,426.233	19.83	0.8297	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			241.37890	230.733	19.83	0.1703	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,316.42680	2,408.756	18.14	0.7514	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			368.92680	343.257	18.14	0.2486	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			561.09300	521.781	16.82	0.3582	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,518.59300	1,597.280	16.82	0.6418	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			860.80810	800.692	15.49	0.5064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			868.30810	926.192	15.49	0.4936	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			558.66730	519.533	16.83	0.3568	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,526.16730	1,605.034	16.83	0.6432	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,292.80340	1,206.069	14.28	0.6767	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			420.30340	451.569	14.28	0.3233	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,460.82710	3,568.986	20.15	0.8360	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			233.32710	223.486	20.15	0.1640	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			556.25950	517.293	16.84	0.3555	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,533.75950	1,612.793	16.84	0.6445	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,788.77190	1,688.497	13.79	0.8097	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			196.27190	213.997	13.79	0.1903	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			922.28510	858.458	15.28	0.5337	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			779.78510	833.958	15.28	0.4663	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,696.19400	2,793.212	18.70	0.7880	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			308.69400	287.712	18.70	0.2120	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,864.63500	1,762.771	13.68	0.8267	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			172.13500	188.271	13.68	0.1733	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			970.18810	903.484	15.13	0.5543	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			717.68810	768.984	15.13	0.4457	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,693.33290	1,593.750	13.89	0.7873	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			230.83290	249.250	13.89	0.2127	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,770.55760	2,656.658	12.57	0.9569	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			28.05760	32.158	12.57	0.0431	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,160.49610	1,083.376	14.59	0.6305	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			517.99610	558.876	14.59	0.3695	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,496.01470	2,590.692	18.41	0.7697	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			338.51470	315.192	18.41	0.2303	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			379.28750	407.429	14.24	0.2948	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,420.68750	1,331.829	14.24	0.7052	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			412.49190	441.481	14.32	0.3014	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,451.29190	1,364.281	14.32	0.6986	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			449.57890	480.127	14.45	0.3065	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,500.87890	1,415.127	14.45	0.6935	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,959.45020	2,845.591	12.96	0.9433	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			49.75020	52.291	12.96	0.0567	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,240.74050	1,169.874	15.02	0.6066	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			681.04050	726.574	15.02	0.3934	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,859.32560	2,952.045	18.74	0.7575	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,221.07480	1,285.403	16.19	0.5369	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			409.02560	385.345	18.74	0.2425	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			867.40800	815.527	16.20	0.4617	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,227.70800	1,292.227	16.20	0.5383	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			864.05570	812.371	16.22	0.4603	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,234.35570	1,299.071	16.22	0.5397	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			870.77480	818.703	16.19	0.4631	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,372.72280	1,438.965	16.45	0.5468	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			897.82280	847.366	16.45	0.4532	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,003.52330	950.465	16.42	0.4741	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,365.62330	1,429.965	16.42	0.5259	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,000.16850	947.272	16.43	0.4728	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,372.26850	1,436.772	16.43	0.5272	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,006.89810	953.671	16.41	0.4754	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,358.99810	1,423.171	16.41	0.5246	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,478,138</b>
<b>Total \$ / R</b>												<b>1,024,030,892.10</b>	<b>73,037</b>	<b>7,594,112</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.06330		14.17400			0.0000	0.00	0	454
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.22050		14.33400			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.37110		14.48670			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.53450		14.65250			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>454</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			25,812.38440	21,322.901	15.27	0.3729	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			45,412.38440	51,992.901	15.27	0.6271	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			25,477.32970	21,035.975	15.30	0.3689	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			46,077.32970	52,705.975	15.30	0.6311	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			26,151.57360	21,613.837	15.24	0.3770	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			44,751.57360	51,283.837	15.24	0.6230	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			42,134.76120	37,185.184	15.60	0.3901	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			78,734.76120	85,135.184	15.60	0.6099	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			41,821.23630	36,902.930	15.62	0.3877	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			79,421.23630	85,852.931	15.62	0.6123	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			42,450.67330	37,470.048	15.58	0.3925	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			78,050.67330	84,420.048	15.58	0.6075	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			93,366.17960	85,773.788	14.55	0.6059	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			46,696.17960	50,663.788	14.55	0.3941	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			92,843.52560	85,281.095	14.56	0.6035	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			47,173.52560	51,171.095	14.56	0.3965	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			93,891.42710	86,269.531	14.53	0.6083	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			46,221.42710	50,159.531	14.53	0.3917	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			85,293.21760	79,330.400	15.52	0.5028	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			88,043.21760	93,880.400	15.52	0.4972	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			84,901.94320	78,963.468	15.53	0.5011	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			88,651.94320	94,513.468	15.53	0.4989	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			85,685.79930	79,698.594	15.50	0.5046	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			87,435.79930	93,248.594	15.50	0.4954	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>454</b>
£ / R	On	26/04/2019	Foreign Exchange Future			18.24650		18.40580			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			18.25590		18.41510			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.35370		18.51390			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.39690		18.55760			0.0000	827,860.50	45	118,564
£ / R	On	28/06/2019	Foreign Exchange Future			18.44040		18.60150			0.0000	0.00	0	49
£ / R	On	16/09/2019	Foreign Exchange Future			18.68780		18.85330			0.0000	0.00	0	23,418
£ / R	On	13/12/2019	Foreign Exchange Future			18.96110		19.12970			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.25770		19.43220			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>827,860.50</b>	<b>45</b>	<b>159,788</b>
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			57.94540	86.931	12.74	0.3500	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			353.74540	223.431	12.74	0.6500	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			18.00620	26.517	14.67	0.1115	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			753.10620	602.417	14.67	0.8885	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			129.63780	91.938	15.09	0.1805	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			895.73780	1,018.238	15.09	0.8195	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			376.76050	297.848	13.71	0.4196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			449.16050	530.948	13.71	0.5804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			372.68360	294.393	13.73	0.4159	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			455.08360	537.493	13.73	0.5841	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			380.87250	301.337	13.70	0.4233	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			443.27250	524.437	13.70	0.5767	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			174.94710	212.802	13.08	0.3284	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			732.54710	609.702	13.08	0.6716	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			397.02640	463.865	13.41	0.5061	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			508.52640	414.265	13.41	0.4939	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			696.97940	606.389	13.80	0.4886	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			653.67940	728.589	13.80	0.5114	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			403.18660	453.482	13.48	0.3808	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			986.48660	871.282	13.48	0.6192	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			558.96380	483.006	14.16	0.4123	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			855.66380	945.206	14.16	0.5877	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			692.28240	602.394	13.81	0.4862	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			658.98240	734.594	13.81	0.5138	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			687.61400	598.417	13.82	0.4839	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			664.31400	740.617	13.82	0.5161	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			590.71630	527.950	14.96	0.3600	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,411.01630	1,516.850	14.96	0.6400	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,203.84300	3,349.138	16.85	0.8561	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			203.54300	180.238	16.85	0.1439	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			587.77300	525.357	14.97	0.3586	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,418.07300	1,524.257	14.97	0.6414	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			584.84380	522.778	14.98	0.3572	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,425.14380	1,531.678	14.98	0.6428	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,069.25130	965.228	14.03	0.5617	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			689.55130	754.128	14.03	0.4383	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			760.13560	696.906	15.21	0.3848	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	20.31	Put			1,637.93560	1,749.206	15.21	0.6152	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			766.26920	702.371	15.19	0.3872	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,624.06920	1,734.671	15.19	0.6128	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			850.33140	922.362	14.34	0.4338	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,282.53140	1,180.062	14.34	0.5662	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			763.20010	699.633	15.20	0.3860	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,631.00010	1,741.933	15.20	0.6140	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total £ / R</b>												<b>827,860.50</b>	<b>45</b>	<b>162,288</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12610		0.12720			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12850		0.12960			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13080		0.13190			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13330		0.13450			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,329.57510	1,428.853	19.05	0.9098	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			769.05610	680.290	13.99	0.8204	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			49.05610	70.290	13.99	0.1796	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			220.09860	184.025	16.92	0.3380	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			500.09860	574.024	16.92	0.6620	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			49.57510	38.853	19.05	0.0902	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,085.21650	1,000.474	14.22	0.7857	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			125.21650	150.474	14.22	0.2143	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			527.57840	476.599	16.49	0.4777	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			567.57840	626.599	16.49	0.5223	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			241.19480	214.658	18.24	0.2516	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,281.19480	1,364.658	18.24	0.7484	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,359.44390	1,277.486	14.46	0.7863	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			169.44390	197.486	14.46	0.2137	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			794.33550	740.451	16.60	0.5449	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			604.33550	660.451	16.60	0.4551	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			446.60570	412.300	18.02	0.3475	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,256.60570	1,332.300	18.02	0.6525	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			682.91560	636.381	17.92	0.4206	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,232.91560	1,306.381	17.92	0.5794	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			432.14840	400.739	19.04	0.2888	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,982.14840	2,070.739	19.04	0.7112	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,070.92110	1,007.075	16.57	0.5938	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			620.92110	677.075	16.57	0.4062	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	26/04/2019	Foreign Exchange Future			15.81980		15.93880			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			15.93170		16.05120			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			15.96390		16.08350			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			15.97680		16.09650			0.0000	718,956.00	45	121,278
€ / R	On	14/08/2019	Foreign Exchange Future			16.17550		16.29750			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.28310		16.40700			0.0000	16,478,497.20	1,012	41,870
€ / R	On	13/12/2019	Foreign Exchange Future			16.57490		16.70250			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.78000		16.90930			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.89840		17.02860			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>17,197,453.20</b>	<b>1,057</b>	<b>200,198</b>
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			497.27780	607.448	14.27	0.9506	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			16.07780	7.248	14.27	0.0494	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			363.02150	428.658	13.83	0.6023	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			264.22150	210.358	13.83	0.3977	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			5.58330	6.749	14.59	0.0201	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,839.08330	1,720.649	14.59	0.9799	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			820.00560	717.163	12.34	0.7991	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			73.50560	90.363	12.34	0.2009	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			718.41390	804.589	14.87	0.7442	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			174.91390	141.389	14.87	0.2558	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			155.83400	125.679	15.10	0.2311	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			903.72480	997.386	15.42	0.8035	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			128.56730	102.762	15.44	0.1942	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			912.06730	1,005.962	15.44	0.8058	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			131.90210	105.629	15.40	0.1989	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			789.33400	878.879	15.10	0.7689	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			895.40210	988.829	15.40	0.8011	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			130.22480	104.186	15.42	0.1965	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			370.56870	417.754	13.28	0.4376	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			638.06870	563.254	13.28	0.5624	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,383.40000	3,500.572	18.75	0.9611	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			30.90000	26.072	18.75	0.0389	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			535.08020	469.686	13.58	0.4950	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			477.58020	534.186	13.58	0.5050	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			283.71480	246.958	15.08	0.2942	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			996.21480	1,081.458	15.08	0.7058	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			224.09180	198.072	16.12	0.2154	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,587.09180	1,684.972	16.12	0.7846	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,014.22900	920.419	12.75	0.7076	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			227.22900	257.319	12.75	0.2924	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			222.56540	196.725	16.14	0.2141	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,595.56540	1,693.625	16.14	0.7859	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			221.04730	195.389	16.16	0.2128	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,604.04730	1,702.289	16.16	0.7872	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,317.69410	2,425.957	17.22	0.8732	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			124.69410	109.057	17.22	0.1268	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,021.02220	2,125.185	16.81	0.8431	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			158.02220	138.285	16.81	0.1569	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			868.99640	783.330	13.04	0.6415	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			311.99640	350.230	13.04	0.3585	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,045.89630	4,165.664	19.89	0.8986	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			128.39630	120.564	19.89	0.1014	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,254.53470	3,367.533	18.31	0.8686	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			477.02450	522.151	13.51	0.3852	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,263.79340	3,376.867	18.32	0.8691	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			166.29340	151.767	18.32	0.1309	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			299.82100	328.264	12.99	0.2852	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			390.74680	356.513	16.06	0.2835	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,698.24680	1,791.613	16.06	0.7165	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,003.74550	2,878.639	13.93	0.9576	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			31.24550	33.739	13.93	0.0424	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,029.52450	947.051	13.51	0.6148	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			350.01530	386.028	13.14	0.3181	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			388.82910	354.767	16.08	0.2823	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,706.32910	1,799.867	16.08	0.7177	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,660.58650	2,536.172	13.53	0.9377	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			48.08650	51.272	13.53	0.0623	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,302.32100	1,203.164	12.99	0.7148	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			167.03470	152.433	18.31	0.1314	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			386.92230	353.031	16.09	0.2811	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,714.42230	1,808.131	16.09	0.7189	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,529.05810	2,404.961	13.37	0.9280	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			56.55810	60.061	13.37	0.0720	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,202.51530	1,110.928	13.14	0.6819	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			876.91090	940.988	14.39	0.4977	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			876.21090	810.988	14.39	0.5023	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			931.65590	997.960	14.50	0.5134	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			840.95590	777.960	14.50	0.4866	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			975.23980	1,043.252	14.59	0.5254	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			814.53980	753.252	14.59	0.4746	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			728.26930	785.271	14.07	0.4504	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			987.56930	915.271	14.07	0.5496	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,952.52790	2,045.547	16.21	0.6889	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			519.10380	482.068	16.22	0.3101	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,960.50380	2,053.668	16.22	0.6899	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			523.16150	485.835	16.19	0.3122	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,944.56150	2,037.435	16.19	0.6878	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			521.12790	483.947	16.21	0.3111	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>742,703</b>
<b>Total € / R</b>												<b>17,197,453.20</b>	<b>1,057</b>	<b>942,901</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.11080		10.18160			0.0000	0.00	0	26,772
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.24390		10.31640			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.37380		10.44680			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.51420		10.58780			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,903</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			841.16800	904.059	13.62	0.9364	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			22.15010	14.417	13.64	0.0618	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			850.55010	913.617	13.64	0.9382	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			21.54950	13.987	13.67	0.0602	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			859.94950	923.187	13.67	0.9398	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			22.76800	14.859	13.62	0.0636	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			164.59010	139.272	12.32	0.2855	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			598.19010	645.372	12.32	0.7145	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			162.26170	137.228	12.35	0.2820	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			605.86170	653.328	12.35	0.7180	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			159.96430	135.216	12.37	0.2785	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			613.56430	661.316	12.37	0.7215	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			241.91920	214.422	12.41	0.3295	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			695.11920	740.621	12.41	0.6705	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			239.32960	212.119	12.44	0.3266	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			702.52960	748.319	12.44	0.6734	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			244.53740	216.772	12.40	0.3325	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			687.73740	732.972	12.40	0.6675	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			770.64230	818.775	12.62	0.6990	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			217.44230	192.575	12.62	0.3010	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			780.78160	825.869	12.51	0.6390	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			315.82780	287.609	12.52	0.3585	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			788.02780	833.409	12.52	0.6415	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			313.09860	285.171	12.54	0.3559	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			795.29860	840.971	12.54	0.6441	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			318.58160	290.069	12.51	0.3610	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>29,903</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.56930		10.62750			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.71080		10.77110			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.84440		10.90650			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.98990		11.05460			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			151.10720	126.450	13.13	0.3496	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			323.60720	357.151	13.13	0.6504	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			147.98540	123.708	13.16	0.3435	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	Put			330.48540	364.408	13.16	0.6565	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			154.29130	129.250	13.10	0.3558	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			316.79130	349.950	13.10	0.6442	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			167.65790	149.891	14.12	0.2646	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			786.55790	829.091	14.12	0.7354	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			165.63330	148.054	14.14	0.2618	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			794.53330	837.254	14.14	0.7382	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			169.71040	151.755	14.09	0.2674	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			778.61040	820.955	14.09	0.7326	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			254.42730	234.923	14.07	0.3128	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			887.92730	930.523	14.07	0.6872	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			252.14220	232.802	14.09	0.3104	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			895.64220	938.402	14.09	0.6896	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			256.73460	237.068	14.05	0.3152	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			880.23460	922.669	14.05	0.6848	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			340.02360	319.355	14.02	0.3470	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			975.42360	1,019.455	14.02	0.6530	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			337.57890	317.058	14.04	0.3449	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			982.97890	1,027.159	14.04	0.6551	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			342.48810	321.675	14.00	0.3492	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			967.88810	1,011.775	14.00	0.6508	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.01700		14.16070			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.29940		14.44780			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.56900		14.72190			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.86720		15.02390			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			141.87860	106.741	15.54	0.2206	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			711.17860	819.741	15.54	0.7794	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			139.89520	105.145	15.56	0.2178	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			719.19520	828.145	15.56	0.7822	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			143.89050	108.360	15.51	0.2235	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			703.19050	811.360	15.51	0.7765	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			204.36330	173.537	16.69	0.2096	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,446.56330	1,564.137	16.69	0.7904	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			202.85780	172.251	16.71	0.2082	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,455.05780	1,572.851	16.71	0.7918	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			205.88140	174.835	16.67	0.2110	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,438.08140	1,555.435	16.67	0.7890	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			358.86820	318.600	16.91	0.2769	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,586.96820	1,699.600	16.91	0.7231	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			356.98200	316.913	16.92	0.2756	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	Put			1,595.08200	1,707.913	16.92	0.7244	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			355.10760	315.236	16.94	0.2743	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,603.20760	1,716.236	16.94	0.7257	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			437.27840	396.582	17.58	0.2789	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,053.37840	2,169.382	17.58	0.7211	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			441.03600	400.008	17.55	0.2810	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,037.13600	2,152.808	17.55	0.7190	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			439.15510	398.291	17.56	0.2800	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,045.25510	2,161.091	17.56	0.7200	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14110		2.15810			0.0000	0.00	0	1,485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18350		2.20100			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22400		2.24200			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.26870		2.28720			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			342.43780	409.383	12.19	0.4861	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			473.55200	377.117	12.31	0.4761	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			392.55200	466.117	12.31	0.5239	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			429.42720	339.179	12.49	0.4397	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			448.42720	528.179	12.49	0.5603	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			523.43780	420.383	12.19	0.5139	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,215.91520	2,353.827	14.89	0.8253	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			253.59440	212.906	14.68	0.1943	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,043.59440	2,177.906	14.68	0.8057	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			239.32280	200.478	14.78	0.1842	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,129.32280	2,265.479	14.78	0.8158	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			225.91520	188.827	14.89	0.1747	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			253.72610	224.561	15.54	0.1608	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,233.72610	3,384.561	15.54	0.8392	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			242.08420	214.295	15.60	0.1544	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,322.08420	3,474.295	15.60	0.8456	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			265.94380	235.345	15.48	0.1675	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,145.94380	3,295.345	15.48	0.8325	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			393.67170	359.791	15.69	0.2023	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,521.67170	3,672.791	15.69	0.7977	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			380.14160	347.365	15.75	0.1962	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,608.14160	3,760.365	15.75	0.8038	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			367.11630	335.408	15.80	0.1903	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,695.11630	3,848.408	15.80	0.8097	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79480		1.80900			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.81840		1.83280			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84080		1.85540			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			695.61650	590.004	13.86	0.6488	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			205.61650	242.004	13.86	0.3512	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			632.43380	532.470	13.98	0.6093	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			242.43380	284.470	13.98	0.3907	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			762.64620	651.680	13.74	0.6876	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			172.64620	203.680	13.74	0.3124	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			761.92510	675.979	14.61	0.5151	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			633.92510	691.979	14.61	0.4849	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			717.46220	635.840	14.75	0.4923	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			689.46220	751.840	14.75	0.5077	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			808.76140	718.460	14.47	0.5383	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			580.76140	634.460	14.47	0.4617	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			979.70030	895.967	14.99	0.5257	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			825.70030	887.967	14.99	0.4743	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			936.09530	855.446	15.10	0.5082	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			882.09530	947.446	15.10	0.4918	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,025.13920	938.309	14.89	0.5434	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			771.13920	830.309	14.89	0.4566	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.13750		0.13910			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13570		0.13860			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13520		0.13840			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13650		0.13800			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66180		1.67540			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68570		1.69970			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70780		1.72220			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.46090		9.59400			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.58620		9.72010			0.0000	0.00	0	646

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.70640		9.83990			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.83550		9.96880			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			86.62650	55.651	13.63	0.1991	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			412.62650	514.751	13.63	0.8009	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			84.51470	54.210	13.67	0.1947	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			420.51470	523.310	13.67	0.8053	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			88.78900	57.130	13.60	0.2037	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			404.78900	506.230	13.60	0.7963	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			262.23470	206.872	12.86	0.3876	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			392.13470	470.672	12.86	0.6124	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			258.62570	203.911	12.89	0.3832	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			398.52570	477.711	12.89	0.6168	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			265.88760	209.875	12.84	0.3921	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			385.78760	463.674	12.84	0.6079	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			234.12550	194.195	13.69	0.3005	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			744.22550	837.796	13.69	0.6995	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			231.70200	192.149	13.71	0.2979	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			751.80200	845.749	13.71	0.7021	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			236.62570	196.263	13.67	0.3032	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			736.72570	829.863	13.67	0.6968	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			300.21810	258.401	13.71	0.3273	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			851.41810	942.901	13.71	0.6727	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			297.73980	256.258	13.73	0.3250	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			858.93980	950.758	13.73	0.6750	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			302.71910	260.563	13.69	0.3297	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			843.91910	935.063	13.69	0.6703	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32550		1.33140			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33130		1.33740			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33550		1.34160			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			114.00000	55.000		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			14.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	45.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			214.00000	155.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			74.00000	13.000		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



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	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			26.00000	87.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			174.00000	113.000		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			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	45.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			84.00000	145.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			116.00000	55.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30810		1.30930			0.0000	0.00	0	702
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31410		1.31530			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31940		1.32050			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32500		1.32620			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>702</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>702</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13610		1.13560			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14500		1.14460			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15330		1.15300			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16260		1.16220			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
SGD / R	On	14/06/2019	Foreign Exchange Future			10.40890		10.48320			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.54540		10.62120			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.67550		10.75300			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			525.16630	458.944	11.57	0.8137	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			41.96630	50.044	11.57	0.1863	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			517.04100	451.150	11.59	0.8075	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			43.84100	52.250	11.59	0.1925	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			533.35120	466.805	11.56	0.8198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			40.15120	47.905	11.56	0.1802	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			390.51220	344.249	12.41	0.5232	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			299.31220	328.849	12.41	0.4768	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			385.61740	339.715	12.42	0.5185	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			304.41740	334.315	12.42	0.4815	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			395.45470	348.829	12.39	0.5280	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	10.52	Put			294.25470	323.429	12.39	0.4720	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			488.39460	443.508	12.77	0.5226	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			405.39460	438.008	12.77	0.4774	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			483.74000	439.172	12.78	0.5191	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			410.74000	443.672	12.78	0.4809	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			493.08940	447.881	12.76	0.5262	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			400.08940	432.381	12.76	0.4738	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36900		2.35130			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.26510		2.23860			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.17390		2.14030			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.47910	0.425	36.83	0.0041	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,179.17910	1,161.425	36.83	0.9959	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.45140	0.400	36.83	0.0039	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,189.15140	1,171.399	36.83	0.9961	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.50860	0.452	36.83	0.0043	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,169.20860	1,151.452	36.83	0.9957	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			85.50340	93.171	22.12	0.4261	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			196.90340	178.072	22.12	0.5739	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			82.17240	89.240	22.07	0.4141	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			203.57240	184.140	22.07	0.5859	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			89.26550	97.219	22.17	0.4381	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			190.66550	172.119	22.17	0.5619	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			106.72180	116.443	22.81	0.4344	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			246.42180	222.543	22.81	0.5656	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			103.44030	112.588	22.77	0.4249	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			253.14030	228.688	22.77	0.5751	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			100.24120	108.823	22.73	0.4154	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			259.94120	234.923	22.73	0.5846	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
<b>Total Futures</b>												<b>1,042,056,205.80</b>	<b>74,139</b>	<b>1,518,868</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>7,224,341</b>
<b>Grand Total:</b>												<b>1,042,056,205.80</b>	<b>74,139</b>	<b>8,743,209</b>