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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Future	14.68060	14.59050			0.0000	440,418,000.00	30,000	0
\$ / R	On	29/03/2019	Foreign Exchange Future	14.66730	14.59220			0.0000	0.00	0	3,409
\$ / R	On	01/04/2019	Foreign Exchange Future	14.67260	14.59750			0.0000	0.00	0	10,000
\$ / R	On	02/04/2019	Foreign Exchange Future	14.67440	14.59920			0.0000	0.00	0	55
\$ / R	On	04/04/2019	Foreign Exchange Future	14.67790	14.60270			0.0000	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Future	14.67970	14.60450			0.0000	0.00	0	2,025
\$ / R	On	15/04/2019	Foreign Exchange Future	14.69690	14.62200			0.0000	0.00	0	1,830
\$ / R	On	17/04/2019	Foreign Exchange Future	14.70020	14.62550			0.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Future	14.71090	14.63610			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future	14.71630	14.64140			0.0000	0.00	0	349
\$ / R	On	29/04/2019	Foreign Exchange Future	14.72170	14.64670			0.0000	0.00	0	15
\$ / R	On	30/04/2019	Foreign Exchange Future	14.72350	14.64840			0.0000	0.00	0	4,576
\$ / R	On	07/05/2019	Foreign Exchange Future	14.73580	14.66090			0.0000	0.00	0	303
\$ / R	On	09/05/2019	Foreign Exchange Future	14.73930	14.66440			0.0000	0.00	0	25,000
\$ / R	On	13/05/2019	Foreign Exchange Future	14.74640	14.67150			0.0000	0.00	0	93
\$ / R	On	20/05/2019	Foreign Exchange Future	14.75870	14.68390			0.0000	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Future	14.77450	14.69990			0.0000	0.00	0	387
\$ / R	On	31/05/2019	Foreign Exchange Future	14.77810	14.70350			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future	14.78340	14.70890			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future	14.78520	14.71070			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future	14.79600	14.72150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Future			14.80310		14.72870			0.0000	1,650,767,696.50	111,515	827,259
\$ / R	On	20/06/2019	Foreign Exchange Future			14.81390		14.73950			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.82820		14.75400			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.83370		14.75950			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.83730		14.76320			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.88830		14.81450			0.0000	0.00	0	1,217
\$ / R	On	01/08/2019	Foreign Exchange Future			14.89010		14.81640			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.91210		14.83850			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.94330		14.86980			0.0000	0.00	0	2,072
\$ / R	On	02/09/2019	Foreign Exchange Future			14.94890		14.87530			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.95260		14.87900			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.95440		14.88090			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.96920		14.89560			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.97480		14.90110			0.0000	22,686,822.00	1,515	26,421
\$ / R	On	30/09/2019	Foreign Exchange Future			15.00080		14.92700			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			15.00450		14.93080			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.05850		14.98600			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			15.11350		15.04210			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			15.11920		15.04790			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.12300		15.05180			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.14010		15.06910			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			15.17440		15.10400			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			15.17830		15.10790			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.23500		15.16500			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.29040		15.21950			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.29650		15.22560			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.32490		15.25390			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.36020		15.28890			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.41950		15.34780			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.49420		15.42200			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.51610		15.44380			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.61120		15.54010			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.70740		15.63810			0.0000	0.00	0	0
Total \$ / R Future												2,113,872,518.50	143,030	1,065,406
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			2.35740	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			412.85740	500.600	21.60	1.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			126.11770	180.600	21.60	1.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			35.61770	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	145.00	Call			0.00000	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	145.00	Put			130,409.50000	130,319.400	21.60	1.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			0.45170	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			590.95170	680.600	21.60	1.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			0.09500	0.000	21.60	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			750.59500	840.600	21.60	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			840.07120	763.373	39.17	0.9931	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	29/03/2019	Foreign Exchange Option	15.43	Call		2.27120	0.673	39.17	0.0069	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		403.02400	468.440	28.49	0.9853	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		10.82400	1.140	28.49	0.0147	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,198.06990	1,122.824	46.42	0.9988	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		0.26990	0.124	46.42	0.0012	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		1,142.36420	1,217.300	27.64	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		0.16420	0.000	27.64	0.0000	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		1.30210	0.023	31.69	0.0004	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		723.50210	797.323	31.69	0.9996	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		35.31730	7.244	25.31	0.0815	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		227.51730	274.544	25.31	0.9185	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.00520	0.000	25.22	0.0000	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,592.20520	1,667.300	25.22	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		144.78100	68.134	21.80	0.5042	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		66.98100	65.434	21.80	0.4958	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		356.89600	419.121	27.69	0.9772	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		14.69600	1.821	27.69	0.0228	0.00	0	250
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		53.59380	31.304	22.41	0.1687	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		301.09380	353.904	22.41	0.8313	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		0.05640	0.000	22.68	0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,549.25640	1,624.400	22.68	1.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put		0.00000	176.885	21.68	0.4959	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call		0.00000	174.785	21.68	0.5041	2,097,422.40	12,000	6,000
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		17.17320	10.569	21.66	0.0558	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		619.87320	688.469	21.66	0.9442	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call		449.71900	511.286	20.76	0.8636	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put		45.21900	31.586	20.76	0.1364	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call		300.33190	352.922	20.90	0.7380	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put		95.83190	73.222	20.90	0.2620	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		5.97390	4.043	21.97	0.0225	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		850.47390	923.743	21.97	0.9775	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		80.45880	60.290	20.86	0.2264	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		334.95880	389.990	20.86	0.7736	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		40.11300	28.544	15.47	0.1144	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		552.11300	615.444	15.47	0.8856	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put		149.78660	122.799	16.89	0.3187	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call		335.28660	382.999	16.89	0.6813	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put		125.37070	101.378	16.67	0.2797	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call		370.87070	421.578	16.67	0.7203	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put		133.22010	108.234	16.75	0.2926	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call		358.72010	408.434	16.75	0.7074	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put		154.10800	126.618	16.93	0.3253	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call		329.60800	376.818	16.93	0.6747	0.00	0	40,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put		218.98850	189.241	16.81	0.3945	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call		305.08850	350.141	16.81	0.6055	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put		194.78510	167.407	16.68	0.3644	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	23/04/2019	Foreign Exchange Option	14.50	Call			330.88510	378.307	16.68	0.6356	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			83.45290	69.232	15.87	0.1961	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			519.55290	580.132	15.87	0.8039	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			547.93960	497.330	18.46	0.6525	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			149.33960	173.630	18.46	0.3475	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			76.58030	64.151	15.56	0.1726	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			613.28030	675.851	15.56	0.8274	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			2.72980	2.406	18.48	0.0087	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,731.12980	1,805.906	18.48	0.9913	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,651.81240	1,726.506	18.22	0.9893	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			3.41240	3.006	18.22	0.0107	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			415.78240	372.029	17.50	0.5491	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			224.18240	255.529	17.50	0.4509	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			518.80930	576.356	15.99	0.7593	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			120.40930	102.856	15.99	0.2407	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,033.21210	968.434	20.17	0.8248	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			71.61210	81.934	20.17	0.1752	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			13.19680	11.951	16.78	0.0392	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,171.59680	1,245.451	16.78	0.9608	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			553.22630	612.664	15.87	0.7830	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			104.82630	89.164	15.87	0.2170	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,354.07200	1,284.724	21.24	0.8908	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			42.47200	48.224	21.24	0.1092	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			220.61130	196.948	16.59	0.3505	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			431.51130	482.748	16.59	0.6495	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			37.02430	32.943	15.91	0.0878	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			981.42430	1,052.243	15.91	0.9122	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			131.81720	117.006	16.15	0.2395	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			596.21720	656.306	16.15	0.7605	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			53.45180	48.000	15.82	0.1204	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			857.85180	927.300	15.82	0.8796	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			95.73520	85.513	15.85	0.1839	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			727.23520	791.913	15.85	0.8161	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			967.21490	914.219	19.56	0.7324	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			151.11490	172.919	19.56	0.2676	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			179.16510	163.841	16.46	0.2774	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			613.06510	672.541	16.46	0.7226	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			766.72280	719.370	18.85	0.6628	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			200.62280	228.070	18.85	0.3372	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			195.47170	181.544	16.60	0.2799	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			665.37170	726.044	16.60	0.7201	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,226.70100	1,172.134	20.22	0.7704	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			140.20100	160.234	20.22	0.2296	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			693.21600	754.853	16.59	0.7288	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			189.71600	176.753	16.59	0.2712	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			615.50610	578.931	18.23	0.5658	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			309.00610	347.031	18.23	0.4342	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,544.70920	1,484.625	21.11	0.8315	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			98.20920	112.725	21.11	0.1685	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			661.47440	721.978	16.68	0.7109	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			207.97440	193.878	16.68	0.2891	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			10.87980	13.120	15.62	0.0337	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,574.37980	1,651.220	15.62	0.9663	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,712.65380	1,788.975	16.25	0.9724	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			9.15380	10.875	16.25	0.0276	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			4.10100	3.581	19.59	0.0084	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,573.00100	2,646.982	19.59	0.9916	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			326.91680	305.892	17.03	0.3850	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			527.61680	581.092	17.03	0.6150	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			100.28580	93.075	15.79	0.1622	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			991.78580	1,059.075	15.79	0.8378	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			822.51150	885.143	16.14	0.7699	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			161.01150	149.143	16.14	0.2301	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			761.78550	822.575	16.30	0.7406	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			190.28550	176.575	16.30	0.2594	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			698.00560	756.613	16.47	0.7068	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			226.50560	210.613	16.47	0.2932	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			361.93050	399.713	17.90	0.4529	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			49.66110	45.783	15.35	0.0911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,278.36110	1,348.883	15.35	0.9089	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			684.39870	740.608	16.57	0.6878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			953.27550	1,018.107	15.92	0.8138	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			2,089.27050	2,163.308	17.31	0.9775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.57050	10.208	17.31	0.0225	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			63.94790	58.938	15.49	0.1114	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,192.64790	1,262.038	15.49	0.8886	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			276.40450	257.044	16.66	0.3292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			135.02690	151.687	20.47	0.2022	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,503.11000	1,577.445	15.23	0.9462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			24.41000	24.345	15.23	0.0538	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			714.64460	772.005	16.48	0.7047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			235.94460	218.905	16.48	0.2953	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			124.57550	115.007	15.92	0.1862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			201.78630	225.650	19.42	0.2851	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			745.84540	804.329	16.40	0.7213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			217.14540	201.229	16.40	0.2787	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,322.44080	1,267.627	20.00	0.7642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			161.14080	180.727	20.00	0.2358	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,496.32690	1,438.587	20.47	0.7978	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			151.42300	139.958	16.07	0.2153	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,000.50590	952.607	19.09	0.6833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			229.20590	255.707	19.09	0.3167	0.00	0	146,182

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		831.41700	892.675	16.17	0.7632	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		172.71700	159.575	16.17	0.2368	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,113.08630	1,062.549	19.42	0.7149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		330.29960	365.612	18.14	0.4228	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		499.08060	546.763	17.17	0.5678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		420.38060	393.663	17.17	0.4322	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		861.39990	817.213	18.67	0.6386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		270.09990	300.313	18.67	0.3614	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		880.12300	943.058	16.07	0.7847	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		17.10060	16.871	16.10	0.0373	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		508.45310	556.636	17.14	0.5746	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		409.75310	383.536	17.14	0.4254	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,254.02280	3,184.051	23.59	0.9571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		22.72280	27.151	23.59	0.0429	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		701.59960	662.511	18.14	0.5772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		894.46910	957.799	16.04	0.7906	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		306.99310	285.958	16.78	0.3531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		615.69310	669.058	16.78	0.6469	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,417.45290	1,360.976	20.26	0.7833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		146.15290	164.077	20.26	0.2167	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,745.80060	1,819.971	16.10	0.9627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		218.98770	244.566	19.21	0.3051	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		968.32380	1,033.514	15.90	0.8194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		119.62380	110.414	15.90	0.1806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,096.78170	1,046.618	19.38	0.7105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		205.48170	229.718	19.38	0.2895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		145.76910	134.699	16.04	0.2094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		16.62820	16.388	16.17	0.0362	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,348.19370	1,292.913	20.07	0.7696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		156.89370	176.013	20.07	0.2304	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,006.54200	1,072.593	15.82	0.8330	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		107.84200	99.493	15.82	0.1670	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,040.28770	991.466	19.21	0.6949	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		174.65460	195.698	19.79	0.2525	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,512.75680	1,587.087	15.27	0.9470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		24.05680	23.987	15.27	0.0530	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		517.72270	485.754	17.48	0.4895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		426.42270	468.854	17.48	0.5105	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,765.32820	1,839.488	16.17	0.9638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		532.51350	581.948	17.05	0.5918	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		20.54770	20.398	15.65	0.0451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,619.24770	1,693.498	15.65	0.9549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,990.80530	2,064.869	16.96	0.9740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		12.10530	11.769	16.96	0.0260	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,245.95460	1,192.598	19.79	0.7475	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		280.66150	261.063	16.67	0.3326	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,038.99010	4,113.358	22.15	0.9994	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.29010	0.258	22.15	0.0006	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,455.17340	2,529.174	18.59	0.9867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		6.47340	6.074	18.59	0.0133	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		383.81350	358.848	17.05	0.4082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		643.65390	698.219	16.69	0.6640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		284.95390	265.119	16.69	0.3360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		637.98700	692.312	16.71	0.6606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		289.28700	269.212	16.71	0.3394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		649.36150	704.163	16.67	0.6674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call		442.17010	486.016	17.39	0.5238	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put		23.37350	23.288	15.34	0.0515	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put		425.74650	398.780	17.19	0.4357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		494.44650	541.880	17.19	0.5643	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		1,129.46140	1,078.556	19.47	0.7191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		198.16140	221.656	19.47	0.2809	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put		493.47010	462.916	17.39	0.4762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put		26.75150	25.452	15.13	0.0562	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		458.69200	430.222	17.29	0.4560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		467.39200	513.322	17.29	0.5440	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put		1,187.30950	1,135.151	19.63	0.7336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call		186.00950	208.251	19.63	0.2664	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call		1,532.07350	1,606.388	15.34	0.9485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put		127.10210	117.353	15.94	0.1890	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put		475.63590	446.414	17.34	0.4662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call		454.33590	499.514	17.34	0.5338	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put		1,064.38890	1,014.986	19.28	0.7017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call		213.08890	238.086	19.28	0.2983	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call		1,475.45150	1,548.552	15.13	0.9438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put		316.07280	294.553	16.81	0.3600	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call		1,823.99420	1,898.124	16.37	0.9668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put		15.29420	15.024	16.37	0.0332	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call		838.26190	899.725	16.16	0.7664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put		169.56190	156.625	16.16	0.2336	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call		945.80210	1,010.453	15.94	0.8110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		19.69030	19.520	15.75	0.0432	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put		846.37830	802.637	18.62	0.6333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call		275.07830	305.737	18.62	0.3667	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		1,411.59400	1,483.469	15.13	0.9347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put		32.89400	30.369	15.13	0.0653	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call		604.77280	657.654	16.81	0.6400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		255.69870	237.508	16.57	0.3122	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call		1,457.10670	1,529.347	15.06	0.9421	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put		28.40670	26.247	15.06	0.0579	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		1,080.54880	1,030.763	19.33	0.7061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		209.24880	233.863	19.33	0.2939	0.00	0	143,800

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	13.10	Call			1,648.39030	1,722.620	15.75	0.9568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			655.10450	710.144	16.66	0.6708	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			633.23050	596.613	17.90	0.5471	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			468.76140	439.679	17.17	0.4529	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			488.26140	533.579	17.17	0.5471	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,536.22500	2,469.478	22.45	0.9104	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			55.72500	63.378	22.45	0.0896	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			795.20830	850.554	16.22	0.7164	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			241.20830	222.355	16.22	0.2836	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,703.80250	1,645.181	20.59	0.8094	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			137.80250	153.381	20.59	0.1906	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			913.63460	973.396	15.96	0.7702	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,780.77550	1,853.291	16.19	0.9515	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			770.65470	729.689	18.04	0.5817	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			354.65470	387.889	18.04	0.4183	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			764.34140	818.719	16.31	0.7008	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			260.34140	240.519	16.31	0.2992	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			179.63460	165.196	15.96	0.2298	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			886.21040	841.963	18.40	0.6233	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			310.21040	340.163	18.40	0.3767	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,390.32680	1,335.680	19.80	0.7550	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			184.32680	203.880	19.80	0.2450	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			26.77550	25.091	16.19	0.0485	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			36.51410	34.487	15.60	0.0649	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,606.01410	1,678.187	15.60	0.9351	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,375.87950	1,444.243	15.30	0.9005	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			62.67950	56.943	15.30	0.0995	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,810.60110	1,751.524	20.68	0.8183	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			133.80110	148.824	20.68	0.1817	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			899.05600	955.285	16.01	0.7096	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			284.55600	266.985	16.01	0.2904	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,865.22760	1,809.903	20.27	0.7902	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			179.72760	198.203	20.27	0.2098	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			925.43370	886.131	18.00	0.5914	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,858.92770	1,930.615	15.95	0.9331	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			399.93370	434.431	18.00	0.4086	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			868.85780	924.259	16.09	0.6959	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			304.35780	285.959	16.09	0.3041	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,555.22390	1,503.366	19.58	0.7412	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			229.72390	251.666	19.58	0.2588	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			44.42770	42.315	15.95	0.0669	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			62.32660	59.805	15.52	0.0912	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,638.72660	1,709.905	15.52	0.9088	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			420.39990	399.448	16.39	0.3661	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			778.89990	831.548	16.39	0.6339	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,736.33320	1,684.040	19.79	0.7567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			224.83320	246.140	19.79	0.2433	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			986.74140	1,045.118	15.90	0.7069	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			316.94140	301.818	15.90	0.2931	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,039.53050	1,986.193	20.16	0.7824	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			209.33050	229.493	20.16	0.2176	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,078.31570	1,039.729	18.06	0.6037	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			428.11570	463.029	18.06	0.3963	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			956.97410	1,014.547	15.98	0.6944	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			337.17410	321.247	15.98	0.3056	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,722.17840	1,672.084	19.54	0.7367	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			261.97840	285.384	19.54	0.2633	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			59.40870	56.844	15.70	0.0789	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,929.20870	2,000.144	15.70	0.9211	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			89.43360	86.479	15.39	0.1127	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,674.73360	1,745.379	15.39	0.8873	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			539.74850	516.922	16.58	0.4096	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			748.74850	799.522	16.58	0.5904	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,200.59430	4,134.140	24.70	0.9159	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			81.49430	88.540	24.70	0.0841	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			592.41150	568.857	16.69	0.4260	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			738.01150	788.056	16.69	0.5740	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			387.56970	370.204	16.00	0.3243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,674.18190	3,610.428	23.16	0.8925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			105.28190	115.228	23.16	0.1075	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,829.64700	3,765.510	23.57	0.8978	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			100.74700	110.310	23.57	0.1022	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,103.62220	1,165.906	15.76	0.7314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			292.52220	281.106	15.76	0.2686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			509.85080	548.882	17.67	0.4366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			988.75080	954.082	17.67	0.5634	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,868.57970	3,804.350	23.67	0.8990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			99.67970	109.150	23.67	0.1010	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,225.84660	1,290.264	15.62	0.7708	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			234.74660	225.464	15.62	0.2292	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,504.30540	4,438.842	25.34	0.9159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			85.40540	93.642	25.34	0.0841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,744.68480	1,816.090	15.41	0.8867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			93.58480	91.290	15.41	0.1133	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,163.70380	1,227.082	15.69	0.7514	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			262.60380	252.282	15.69	0.2486	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,071.14450	1,132.800	15.80	0.7201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			310.04450	298.000	15.80	0.2799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,832.99120	1,904.170	15.46	0.8993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			81.89120	79.370	15.46	0.1007	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			154.03800	147.859	15.38	0.1673	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,455.13800	1,522.659	15.38	0.8327	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	18.29	Put		3,499.83360	3,436.554	22.70	0.8860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		110.93360	121.354	22.70	0.1140	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		465.59650	445.702	16.26	0.3653	6,239,826.60	14,000	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		866.69650	920.502	16.26	0.6347	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		791.95960	843.493	16.49	0.5988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		540.85960	518.693	16.49	0.4012	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,378.66610	1,445.265	15.46	0.8137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		177.56610	170.465	15.46	0.1863	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,326.53590	1,392.444	15.51	0.7998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		195.43590	187.644	15.51	0.2002	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,480.50150	3,417.277	22.65	0.8852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		111.60150	122.077	22.65	0.1148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		165.51080	158.881	15.42	0.1767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,416.61080	1,483.681	15.42	0.8233	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		1,084.05860	1,145.968	15.78	0.7247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		302.95860	291.168	15.78	0.2753	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		757.96020	729.359	17.08	0.4891	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		629.06020	674.159	17.08	0.5109	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,080.65270	1,043.839	17.88	0.5889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		471.75270	508.639	17.88	0.4111	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		701.28250	749.756	16.80	0.5518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		650.18250	624.956	16.80	0.4482	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		941.86540	997.759	16.05	0.6684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		400.76540	382.959	16.05	0.3316	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		441.87060	476.996	18.07	0.3904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,160.77060	1,122.196	18.07	0.6096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		2,086.54420	2,157.351	15.59	0.9291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		55.44420	52.551	15.59	0.0709	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		975.71800	1,032.491	15.96	0.6829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		374.61800	357.691	15.96	0.3171	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		739.40170	711.337	17.03	0.4824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		640.50170	686.137	17.03	0.5176	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,949.63310	2,020.591	15.52	0.9141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		68.53310	65.791	15.52	0.0859	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		887.63030	942.039	16.20	0.6444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		446.53030	427.239	16.20	0.3556	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		840.68020	809.786	17.30	0.5176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		581.78020	624.586	17.30	0.4824	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		768.34700	819.114	16.57	0.5870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		567.24700	544.314	16.57	0.4130	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		1,232.87980	1,297.407	15.61	0.7729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		231.77980	222.607	15.61	0.2271	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,461.70630	2,405.743	20.65	0.8155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		182.80630	200.543	20.65	0.1845	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		0.00000	1,960.251	19.87	0.7636	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		0.00000	265.051	19.87	0.2364	3,710,712.60	14,000	14,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		0.00000	1,283.146	15.63	0.7687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		0.00000	228.346	15.63	0.2313	981,430.25	4,298	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,407.76610	2,352.301	20.56	0.8100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		188.86610	207.101	20.56	0.1900	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,582.18070	1,652.680	15.33	0.8600	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		121.08070	117.880	15.33	0.1400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		0.00000	1,951.735	19.86	0.7625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		0.00000	266.535	19.86	0.2375	572,783.93	2,149	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		0.00000	1,370.155	15.53	0.7937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		0.00000	195.355	15.53	0.2063	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,574.07850	1,644.233	15.33	0.8585	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		122.97850	119.433	15.33	0.1415	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,565.99510	1,635.802	15.32	0.8569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		124.89510	121.002	15.32	0.1431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,432.98490	2,503.828	15.75	0.9577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		31.88490	29.028	15.75	0.0423	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,350.88490	1,308.551	18.50	0.6531	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		381.98490	413.351	18.50	0.3469	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,184.19140	1,247.923	15.67	0.7579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		253.09140	243.123	15.67	0.2421	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,506.82890	2,450.463	20.73	0.8198	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		177.92890	195.263	20.73	0.1802	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,155.76020	4,229.223	19.94	0.9936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		4.66020	4.423	19.94	0.0064	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,077.64340	3,017.012	21.68	0.8656	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		128.74340	141.812	21.68	0.1344	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		759.07790	809.542	16.60	0.5822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		577.97790	554.742	16.60	0.4178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,109.54510	1,072.082	17.95	0.5965	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		460.64510	496.882	17.95	0.4035	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		457.91000	493.989	17.97	0.4016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,116.81000	1,079.189	17.97	0.5984	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,153.20720	3,091.491	21.80	0.8705	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		124.30720	136.291	21.80	0.1295	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,028.36500	1,087.513	15.85	0.7041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		337.26500	322.713	15.85	0.2959	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		2,882.19800	2,822.870	21.35	0.8518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		143.29800	157.670	21.35	0.1482	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		958.66970	1,015.004	16.00	0.6757	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		459.25560	495.020	18.06	0.3902	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,043.27010	1,102.194	15.86	0.6950	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		366.27010	351.394	15.86	0.3050	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,072.81110	1,133.826	15.82	0.7062	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		345.81110	333.026	15.82	0.2938	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		293.87320	319.685	19.47	0.2689	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,866.87320	1,818.885	19.47	0.7311	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	30/09/2019	Foreign Exchange Option	13.00	Put			72.71530	69.599	15.41	0.0874	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,999.71530	2,070.399	15.41	0.9126	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,200.92510	2,148.892	20.05	0.7756	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			237.92510	259.692	20.05	0.2244	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,212.25560	1,174.220	18.06	0.6098	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			115.74150	112.181	15.34	0.1293	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,716.54150	1,786.681	15.34	0.8707	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,160.67160	1,221.397	15.82	0.7062	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			374.67160	362.897	15.82	0.2938	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,369.76990	2,319.906	20.06	0.7706	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			265.76990	288.406	20.06	0.2294	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,129.85660	1,189.997	15.86	0.6959	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			84.89780	80.863	15.14	0.0938	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,368.57430	1,331.469	18.22	0.6192	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			484.57430	519.968	18.22	0.3808	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			393.85660	381.497	15.86	0.3041	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,035.61050	1,989.246	19.52	0.7298	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			321.61050	347.746	19.52	0.2702	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			144.74250	140.217	15.28	0.1456	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,740.74250	1,808.717	15.28	0.8544	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,070.89780	2,139.363	15.14	0.9062	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,240.12470	1,300.787	15.81	0.7072	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			398.02470	387.287	15.81	0.2928	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,509.23880	2,461.411	20.04	0.7657	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			291.33880	314.911	20.04	0.2343	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,497.84710	1,461.802	18.31	0.6242	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,135.96880	2,202.486	14.85	0.9026	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			509.94710	545.302	18.31	0.3758	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,209.37020	1,269.534	15.84	0.6975	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			417.27020	406.034	15.84	0.3025	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,175.00220	2,130.578	19.53	0.7276	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			347.10220	374.078	19.53	0.2724	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			93.86880	88.986	14.85	0.0974	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			173.41990	167.870	15.21	0.1587	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,781.31990	1,847.070	15.21	0.8413	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			707.74220	688.068	16.60	0.4184	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			919.54220	971.068	16.60	0.5816	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,643.07660	1,708.635	15.42	0.8039	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			233.97660	228.535	15.42	0.1961	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,155.71060	2,113.685	19.41	0.7161	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			374.81060	403.784	19.41	0.2839	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,061.55560	5,006.713	24.46	0.8935	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,344.10550	1,313.168	17.94	0.5849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			598.66720	639.062	17.91	0.4182	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,329.56720	1,298.962	17.91	0.5818	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			515.44940	551.480	18.39	0.3705	0.00	0	52,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,339.92220	1,402.621	15.74	0.7265	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			370.82220	362.521	15.74	0.2735	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			595.92930	636.161	17.93	0.4166	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,336.82930	1,306.061	17.93	0.5834	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			593.20550	633.268	17.94	0.4151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			463.34120	496.688	18.74	0.3392	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,352.81510	1,415.658	15.73	0.7302	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			363.71510	355.558	15.73	0.2698	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,333.50790	1,396.136	15.75	0.7246	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			374.40790	366.036	15.75	0.2754	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,576.34940	1,541.380	18.39	0.6295	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			80.59340	75.749	14.63	0.0842	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,445.44730	1,509.275	15.62	0.7556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			316.34730	309.175	15.62	0.2444	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			1,909.25100	1,869.689	19.01	0.6825	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			428.35100	459.789	19.01	0.3175	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,764.24120	1,726.588	18.74	0.6608	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			495.65080	481.586	15.97	0.3321	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,405.23490	1,468.648	15.67	0.7448	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			336.13490	328.548	15.67	0.2552	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,748.33830	1,710.898	18.71	0.6583	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			467.43830	500.998	18.71	0.3417	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,279.69340	2,345.849	14.63	0.9158	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			499.56810	534.799	18.49	0.3611	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,542.23140	1,606.960	15.52	0.7802	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			273.13140	266.860	15.52	0.2198	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,298.64180	2,255.099	19.63	0.7335	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			347.74180	375.199	19.63	0.2665	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,154.75080	1,211.686	15.97	0.6679	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			297.70430	322.201	20.09	0.2331	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,359.28950	1,422.210	15.72	0.7320	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			360.18950	352.110	15.72	0.2680	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,669.47280	1,633.141	18.57	0.6455	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			488.57280	523.241	18.57	0.3545	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,630.46810	1,594.699	18.49	0.6389	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			130.65560	146.813	24.46	0.1065	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,195.02070	3,265.254	14.54	0.9789	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.92070	15.154	14.54	0.0211	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,167.51320	2,233.386	14.76	0.9007	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			98.41320	93.286	14.76	0.0993	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,608.60430	2,562.101	20.09	0.7669	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,324.50910	1,385.775	15.79	0.7090	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			420.50910	411.375	15.79	0.2910	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,654.22460	2,609.135	20.03	0.7607	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			318.22460	343.534	20.03	0.2393	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,640.02410	1,605.952	18.41	0.6295	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		534.02410	570.352	18.41	0.3705	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,293.78170	1,354.619	15.83	0.6999	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		439.78170	430.219	15.83	0.3001	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,319.81130	2,278.038	19.54	0.7251	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		373.81130	402.438	19.54	0.2749	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		101.58600	96.107	14.54	0.0999	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,205.58600	2,270.507	14.54	0.9001	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		202.10440	196.165	15.20	0.1705	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,820.00440	1,884.465	15.20	0.8295	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		231.41950	227.075	15.30	0.1819	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,856.41950	1,922.075	15.30	0.8181	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put		723.99210	708.715	16.36	0.3842	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call		1,163.49210	1,219.115	16.36	0.6158	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		261.88500	257.275	15.36	0.1915	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,897.48500	1,963.775	15.36	0.8085	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		2,875.80720	2,833.370	19.92	0.7405	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		399.70720	428.270	19.92	0.2595	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put		1,943.35730	1,910.257	18.58	0.6350	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call		597.25730	635.157	18.58	0.3650	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		869.08380	917.825	17.37	0.4911	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,225.18380	1,202.925	17.37	0.5089	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call		0.00000	1,320.743	16.17	0.6399	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put		0.00000	655.843	16.17	0.3601	178,977,532.59	272,897	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		865.68520	914.315	17.38	0.4897	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,231.78520	1,209.415	17.38	0.5103	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call		1,798.10500	1,863.517	15.50	0.7800	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put		324.20500	318.617	15.50	0.2200	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put		3,006.08710	2,962.568	20.10	0.7518	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call		379.98710	407.468	20.10	0.2482	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		862.29510	910.819	17.39	0.4883	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,238.39510	1,215.919	17.39	0.5117	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call		2,342.49740	2,411.690	14.96	0.8769	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put		148.59740	146.790	14.96	0.1231	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call		1,339.56010	1,400.118	16.00	0.6648	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put		595.66010	585.218	16.00	0.3352	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put		0.00000	2,258.338	19.12	0.6805	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call		0.00000	543.238	19.12	0.3195	148,247,911.33	272,897	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call		2,424.98270	2,494.543	14.88	0.8882	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put		131.08270	129.643	14.88	0.1118	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call		1,401.99650	1,463.693	15.93	0.6827	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put		548.09650	538.793	15.93	0.3173	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call		0.00000	2,306.291	15.05	0.8613	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put		0.00000	171.391	15.05	0.1387	46,771,980.57	272,897	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,378.19970	3,450.260	14.96	0.9628	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		34.29970	35.360	14.96	0.0372	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,642.81030	1,707.010	15.66	0.7450	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	14.01	Put			398.91030	392.110	15.66	0.2550	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,109.74980	2,074.683	18.85	0.6574	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			553.64980	589.583	18.85	0.3426	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			292.48210	287.623	15.42	0.2000	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,941.38210	2,007.823	15.42	0.8000	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			320.12250	313.835	15.45	0.2067	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,977.92250	2,043.335	15.45	0.7933	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			352.42500	345.431	15.54	0.2132	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,034.42500	2,099.631	15.54	0.7868	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,594.81540	3,665.987	14.93	0.9552	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			51.01540	49.887	14.93	0.0448	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,738.68170	1,799.605	16.06	0.7157	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			544.88170	533.505	16.06	0.2843	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,478.70530	2,440.576	19.50	0.6514	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			999.38350	979.860	17.09	0.4139	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			662.50530	696.676	19.50	0.3486	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,278.95860	1,331.636	17.10	0.5847	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,005.15860	985.536	17.10	0.4153	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,274.75560	1,327.326	17.12	0.5833	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,010.95560	991.226	17.12	0.4167	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,283.18350	1,335.960	17.09	0.5861	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,133.91350	1,113.614	17.25	0.4294	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,304.01350	1,354.814	17.25	0.5706	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,406.22710	1,456.067	16.94	0.5850	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,118.12710	1,098.667	16.94	0.4150	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,402.15270	1,451.920	16.95	0.5838	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,124.05270	1,104.519	16.95	0.4162	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,410.31530	1,460.236	16.93	0.5863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,112.21530	1,092.836	16.93	0.4137	0.00	0	0
Total \$ / R Option												387,599,600.27	865,138	6,407,186
Total \$ / R												2,501,472,118.77	1,008,168	7,472,592
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.80310		14.72870			0.0000	148,031.00	10	475
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.97480		14.90110			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.14010		15.06910			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.32490		15.25390			0.0000	0.00	0	0
Total \$ / R MAXI Future												148,031.00	10	475
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			64,365.39500	69,821.875	16.69	0.6640	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			28,495.39500	26,511.875	16.69	0.3360	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			63,798.69790	69,231.219	16.71	0.6606	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			28,928.69790	26,921.219	16.71	0.3394	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			64,936.14760	70,416.253	16.67	0.6674	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			28,066.14760	26,106.253	16.67	0.3326	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			76,834.69520	81,911.437	16.57	0.5870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		56,724.69520	54,431.437	16.57	0.4130		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		76,370.17710	81,431.746	16.58	0.5846		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		57,260.17710	54,951.746	16.58	0.4154		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		77,301.75490	82,394.063	16.55	0.5893		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		56,191.75490	53,914.063	16.55	0.4107		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		139,200.37920	145,527.479	15.68	0.7412		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		34,290.37920	33,517.479	15.68	0.2588		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		138,541.81710	144,862.152	15.69	0.7393		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		34,631.81710	33,852.152	15.69	0.2607		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		139,860.65760	146,195.316	15.67	0.7430		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		33,950.65760	33,185.316	15.67	0.2570		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		125,297.01990	131,066.157	16.20	0.6365		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		67,907.01990	66,576.157	16.20	0.3635		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		124,804.75040	130,564.942	16.21	0.6349		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		68,414.75040	67,074.942	16.21	0.3651		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		125,790.62980	131,569.267	16.19	0.6382		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		67,400.62980	66,079.267	16.19	0.3618		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												148,031.00	10	475
£ / R	On	29/03/2019	Foreign Exchange Future		19.20960	19.26820		0.0000		0.00	0	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future		19.26460	19.32470		0.0000		0.00	0	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future		19.30080	19.36070		0.0000		0.00	0	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future		19.31070	19.37050		0.0000		0.00	0	0	27	
£ / R	On	31/05/2019	Foreign Exchange Future		19.41470	19.47550		0.0000		0.00	0	0	91	
£ / R	On	14/06/2019	Foreign Exchange Future		19.46130	19.52190		0.0000		41,141,188.20	2,114	121,720		
£ / R	On	16/09/2019	Foreign Exchange Future		19.77260	19.83650		0.0000		0.00	0	21,179		
£ / R	On	13/12/2019	Foreign Exchange Future		20.06850	20.13540		0.0000		0.00	0	12,846		
£ / R	On	16/03/2020	Foreign Exchange Future		20.39260	20.46240		0.0000		0.00	0	4,674		
Total £ / R Future												41,141,188.20	2,114	160,780
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put	8.85220	0.051	35.20	0.0005	0.00	0	0	0	
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call	1,187.05220	1,119.651	35.20	0.9995	0.00	0	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put	22.57860	26.281	19.22	0.0709	0.00	0	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call	1,237.27860	1,180.881	19.22	0.9291	0.00	0	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put	45.51590	53.875	18.65	0.1079	0.00	0	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call	1,296.21590	1,244.675	18.65	0.8921	0.00	0	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call	1,710.94980	1,653.866	18.54	0.9489	0.00	0	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put	20.44980	23.166	18.54	0.0511	0.00	0	0	0	
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put	449.41520	486.164	17.05	0.4470	0.00	0	0	0	
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call	644.91520	620.864	17.05	0.5530	0.00	0	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call	1,138.03220	1,101.648	16.98	0.7242	0.00	0	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put	246.13220	270.348	16.98	0.2758	0.00	0	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call	1,130.86250	1,094.676	16.98	0.7220	0.00	0	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put	248.96250	273.376	16.98	0.2780	0.00	0	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	18.62	Call			1,145.22510	1,108.643	16.98	0.7265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			243.32510	267.343	16.98	0.2735	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			115.78680	129.224	17.24	0.1541	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,637.68680	1,590.524	17.24	0.8459	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,453.34170	1,420.580	16.18	0.6931	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			426.84170	457.980	16.18	0.3069	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			280.81910	303.744	16.38	0.2239	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,847.31910	1,806.344	16.38	0.7761	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,446.48410	1,414.153	16.19	0.6914	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			429.98410	461.553	16.19	0.3086	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,439.63840	1,407.745	16.19	0.6897	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			433.13840	465.145	16.19	0.3103	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,163.01340	1,147.574	16.22	0.5430	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			987.61340	1,039.074	16.22	0.4570	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,158.17050	1,142.865	16.23	0.5416	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			992.77050	1,044.365	16.23	0.4584	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,167.87140	1,152.298	16.22	0.5445	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			982.47140	1,033.798	16.22	0.4555	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,873.63510	1,837.854	16.08	0.7152	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			488.23510	519.354	16.08	0.2848	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,466.33240	2,537.118	17.54	0.7212	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			471.73240	475.618	17.54	0.2788	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,357.74640	1,345.954	16.21	0.5444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,185.34640	1,243.354	16.21	0.4556	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			625.83740	661.970	15.99	0.2988	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			2,088.23740	2,054.570	15.99	0.7012	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,353.04840	1,341.383	16.21	0.5431	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,190.64840	1,248.783	16.21	0.4569	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,348.35510	1,336.833	16.21	0.5419	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,195.95510	1,254.233	16.21	0.4581	0.00	0	0
Total £ / R Option												0.00	0	2,000
Total £ / R												41,141,188.20	2,114	162,780
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13460		0.13430			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13710		0.13680			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13960		0.13930			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14230		0.14200			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			820.36560	807.366	19.39	0.6532	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,449.78690	1,479.901	15.32	0.9512	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			19.78690	19.901	15.32	0.0488	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			654.54460	685.158	17.03	0.6848	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			224.54460	225.158	17.03	0.3152	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			250.36560	267.366	19.39	0.3468	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	0.12	Call			1,720.86330	1,755.977	13.96	0.9248	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			40.86330	45.977	13.96	0.0752	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			994.62580	1,027.674	16.63	0.6995	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			314.62580	317.674	16.63	0.3005	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			542.27030	566.774	18.52	0.4598	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			862.27030	856.774	18.52	0.5402	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,998.23760	2,035.528	14.16	0.9076	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			68.23760	75.528	14.16	0.0924	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,289.88630	1,325.364	16.54	0.7191	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			359.88630	365.364	16.54	0.2809	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			814.10050	842.484	18.34	0.5235	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			884.10050	882.484	18.34	0.4765	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			391.07110	395.167	16.41	0.2610	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,104.95750	1,133.091	18.31	0.5716	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			904.95750	903.091	18.31	0.4284	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			747.52490	768.958	19.40	0.4284	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,547.52490	1,538.958	19.40	0.5716	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,591.07110	1,625.167	16.41	0.7390	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.47890		16.42130			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.53580		16.47950			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.57300		16.51660			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.72550		16.66910			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.73920		16.68270			0.0000	40,458,646.40	2,417	120,519
€ / R	On	14/08/2019	Foreign Exchange Future			16.94900		16.89380			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.06380		17.00770			0.0000	25,595,700.00	1,500	42,845
€ / R	On	13/12/2019	Foreign Exchange Future			17.37430		17.31820			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.58770		17.53500			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.71430		17.66040			0.0000	0.00	0	4,361
Total € / R Future												66,054,346.40	3,917	200,469
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			57.72380	21.530	22.18	0.2004	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			159.02380	180.430	22.18	0.7996	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			148.85260	125.143	15.88	0.3229	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			348.35260	380.943	15.88	0.6771	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			245.08880	216.093	15.42	0.4071	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			341.68880	369.093	15.42	0.5929	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.53040	8.024	17.07	0.0169	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,427.63040	2,483.524	17.07	0.9831	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,382.48300	1,434.803	14.18	0.9123	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			49.78300	45.603	14.18	0.0877	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			468.66940	444.692	16.01	0.4533	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			511.36940	543.892	16.01	0.5467	0.00	0	300

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	16.73	Call			472.32520	502.877	16.15	0.5178	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			606.00610	577.536	16.44	0.5257	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			415.10510	442.987	16.47	0.4713	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			612.40510	583.787	16.47	0.5287	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			422.33660	450.516	16.42	0.4774	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			519.62520	493.677	16.15	0.4822	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			599.63660	571.316	16.42	0.5226	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			418.70610	446.736	16.44	0.4743	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			255.71580	244.782	14.66	0.2541	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,119.51580	1,163.782	14.66	0.7459	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,871.66210	2,828.034	20.02	0.8719	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			115.46210	127.034	20.02	0.1281	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			986.40240	1,027.416	14.90	0.6952	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			332.60240	318.416	14.90	0.3048	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			604.80840	637.380	15.97	0.5051	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			721.00840	698.380	15.97	0.4949	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			470.87180	499.175	16.85	0.3849	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,233.17180	1,205.375	16.85	0.6151	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,555.42650	1,604.364	14.30	0.8289	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			167.72650	160.564	14.30	0.1711	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			468.22640	496.435	16.87	0.3832	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,240.52640	1,212.635	16.87	0.6168	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			465.59670	493.711	16.88	0.3815	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,247.89670	1,219.911	16.88	0.6185	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,891.32360	1,856.526	18.13	0.7358	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			299.02360	320.326	18.13	0.2642	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,619.41670	1,587.147	17.62	0.6930	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			357.11670	380.947	17.62	0.3070	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			1,382.48110	1,429.854	14.45	0.7863	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			224.78110	216.054	14.45	0.2137	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,534.75190	3,494.128	19.74	0.8276	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			232.95190	248.428	19.74	0.1724	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,791.84580	2,755.286	18.78	0.7710	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			359.47950	350.461	14.57	0.2560	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			670.49490	702.144	16.59	0.4260	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,362.29490	1,337.844	16.59	0.5740	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			231.01680	224.101	14.33	0.1844	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			667.56690	699.132	16.61	0.4245	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,369.36690	1,344.832	16.61	0.5755	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,612.96640	3,667.966	14.97	0.9730	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			24.76640	23.666	14.97	0.0270	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,527.67950	1,574.761	14.57	0.7440	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			320.04580	339.586	18.78	0.2290	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			664.64700	696.135	16.62	0.4231	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,376.44700	1,351.835	16.62	0.5769	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,264.60720	3,317.755	14.46	0.9623	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			36.40720	33.455	14.46	0.0377	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,849.21680	1,898.401	14.33	0.8156	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			725.09950	711.507	15.17	0.3781	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,260.09950	1,299.207	15.17	0.6219	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			761.27170	747.272	15.25	0.3894	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,226.27170	1,264.972	15.25	0.6106	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			557.86200	548.048	14.80	0.3209	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,442.86200	1,485.748	14.80	0.6791	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			679.90800	666.842	15.06	0.3634	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,304.90800	1,344.542	15.06	0.6366	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,612.89270	1,590.790	16.64	0.5674	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			810.38330	842.116	16.65	0.4314	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,619.98330	1,597.816	16.65	0.5686	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			816.21370	848.076	16.63	0.4338	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,605.81370	1,583.775	16.63	0.5662	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			813.29270	845.090	16.64	0.4326	0.00	0	0
Total € / R Option												0.00	0	598,203
Total € / R												66,054,346.40	3,917	798,672
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.50070		10.44300			0.0000	17,399,659.90	1,657	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.64160		10.58430			0.0000	2,660,400.00	250	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.77720		10.72220			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.92840		10.87310			0.0000	0.00	0	0
Total AU\$ / R Future												20,060,059.90	1,907	19,694
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			652.02480	606.194	14.68	0.7424	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			93.32280	105.041	14.71	0.2538	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			660.32280	614.341	14.71	0.7462	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			91.65120	103.220	14.74	0.2501	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			668.65120	622.520	14.74	0.7499	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			95.02480	106.894	14.68	0.2576	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			302.90680	328.918	13.00	0.4725	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			468.60680	437.318	13.00	0.5275	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			299.42550	325.198	13.02	0.4685	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			475.12550	443.598	13.02	0.5315	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			295.97980	321.514	13.04	0.4645	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			481.67980	449.914	13.04	0.5355	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			388.33730	417.386	13.06	0.4810	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			566.13730	540.186	13.06	0.5190	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			384.78810	413.657	13.07	0.4777	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			572.58810	546.457	13.07	0.5223	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			391.91470	421.144	13.04	0.4842	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			559.71470	533.944	13.04	0.5158	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			632.04700	604.337	13.23	0.5507	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			354.24700	381.537	13.23	0.4493	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			650.97060	628.881	13.12	0.5084	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			470.46610	503.527	13.13	0.4889	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			657.36610	635.127	13.13	0.5111	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			466.88870	499.796	13.15	0.4862	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			663.78870	641.396	13.15	0.5138	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			474.07060	507.281	13.12	0.4916	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												20,060,059.90	1,907	20,694
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.06380		11.00010			0.0000	1,659,570.00	150	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.21590		11.15260			0.0000	1,682,385.00	150	300
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.36090		11.29980			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.52210		11.46020			0.0000	0.00	0	0
Total CAD/ R Future												3,341,955.00	300	2,500
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			402.16590	443.082	14.51	0.6530	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			202.06590	179.282	14.51	0.3470	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			396.54520	437.131	14.53	0.6477	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			206.44520	183.331	14.53	0.3523	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			407.84460	449.088	14.49	0.6582	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			197.74460	175.288	14.49	0.3418	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			352.10150	381.673	14.98	0.4608	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			589.50150	555.773	14.98	0.5392	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			348.72610	378.092	15.00	0.4575	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			596.12610	562.192	15.00	0.5425	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			355.51140	385.287	14.96	0.4641	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			582.91140	549.387	14.96	0.5359	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			449.41550	483.526	14.76	0.4748	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			689.61550	662.626	14.76	0.5252	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			445.95320	479.895	14.77	0.4721	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			696.15320	668.995	14.77	0.5279	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			452.90410	487.180	14.74	0.4775	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			683.10410	656.280	14.74	0.5225	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			546.63930	585.598	14.62	0.4886	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			776.43930	753.499	14.62	0.5114	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			543.11080	581.914	14.64	0.4863	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			782.91080	759.814	14.64	0.5137	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			550.19520	589.310	14.61	0.4910	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			769.99520	747.210	14.61	0.5090	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,341,955.00	300	2,500
CHF / R	On	14/06/2019	Foreign Exchange Future			14.96340		14.91300			0.0000	3,740,850.00	250	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			15.26830		15.21830			0.0000	4,580,490.00	300	300

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 Future			15.56160		15.51010			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.88380		15.83430			0.0000	0.00	0	0
Total CHF / R Future												8,321,340.00	550	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			538.69540	571.769	16.27	0.5974	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			355.69540	338.369	16.27	0.4026	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			533.32850	566.286	16.28	0.5939	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			360.32850	342.886	16.28	0.4061	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			544.09590	577.286	16.26	0.6009	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			351.09590	333.886	16.26	0.3991	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			498.10470	529.354	17.01	0.4306	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			969.80470	951.054	17.01	0.5694	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			495.00190	526.158	17.03	0.4285	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			976.70190	957.858	17.03	0.5715	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			501.22700	532.570	17.00	0.4326	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			962.92700	944.270	17.00	0.5674	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			691.20750	727.118	17.13	0.4609	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,131.10750	1,115.518	17.13	0.5391	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			687.92930	723.774	17.15	0.4593	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,137.82930	1,122.174	17.15	0.5407	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			684.66730	720.445	17.16	0.4576	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,144.56730	1,128.845	17.16	0.5424	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			757.03770	792.808	17.67	0.4298	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,552.73770	1,539.008	17.67	0.5702	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			754.17030	789.886	17.68	0.4285	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,559.87030	1,546.086	17.68	0.5715	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			759.91720	795.736	17.66	0.4311	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,545.61720	1,531.936	17.66	0.5689	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												8,321,340.00	550	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24360		2.23550			0.0000	560,900.00	250	200
DKK / R	On	16/09/2019	Foreign Exchange Future			2.28840		2.28040			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.33110		2.32320			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.37880		2.37050			0.0000	0.00	0	0
Total DKK / R Future												560,900.00	250	200
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,090.27290	1,151.872	13.94	0.7560	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			235.27290	215.872	13.94	0.2440	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,022.71920	1,082.365	14.03	0.7317	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			267.71920	246.365	14.03	0.2683	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,160.53270	1,231.357	14.10	0.7758	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			205.53270	195.357	14.10	0.2242	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,697.25090	1,649.088	15.48	0.6536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			551.52820	586.016	15.28	0.3739	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,547.52820	1,502.016	15.28	0.6261	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			525.77750	558.923	15.38	0.3599	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,621.77750	1,574.923	15.38	0.6401	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			501.25090	533.088	15.48	0.3464	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			503.02450	535.162	16.19	0.2879	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,671.02450	2,624.162	16.19	0.7121	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			485.69100	516.968	16.28	0.2794	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,753.69100	2,705.968	16.28	0.7206	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			521.06640	554.085	16.11	0.2966	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,589.06640	2,543.085	16.11	0.7034	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,964.08270	2,923.135	16.15	0.6843	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			648.60670	689.955	16.20	0.3080	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,043.60670	3,001.955	16.20	0.6920	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			628.77170	669.440	16.26	0.3004	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,123.77170	3,081.440	16.26	0.6996	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			669.08270	711.135	16.15	0.3157	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												560,900.00	250	200
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89010		1.88120			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.91620		1.90790			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.94040		1.93310			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,337.10380	1,415.621	15.73	0.8454	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			125.10380	114.621	15.73	0.1546	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,258.29580	1,335.312	15.80	0.8253	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			146.29580	134.312	15.80	0.1747	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,418.24090	1,498.138	15.67	0.8642	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			106.24090	97.138	15.67	0.1358	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,314.04440	1,382.788	15.90	0.7007	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			435.04440	420.788	15.90	0.2993	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,255.00350	1,322.324	16.00	0.6822	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			476.00350	460.324	16.00	0.3178	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,375.22990	1,445.350	15.80	0.7190	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			396.22990	383.349	15.80	0.2810	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,531.19510	1,595.786	15.98	0.6778	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			600.19510	591.786	15.98	0.3222	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,472.78990	1,536.428	16.02	0.6629	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			641.78990	632.428	16.02	0.3371	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,591.26670	1,656.772	15.93	0.6925	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			560.26670	552.772	15.93	0.3075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14570		0.14400			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14490		0.14430			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14470		0.14400			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14430		0.14390			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71760		1.71230			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.74310		1.73780			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.76680		1.76160			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.07680		10.02220			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.21150		10.15770			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.34070		10.28840			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.48250		10.43030			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			310.76100	344.704	14.04	0.6080	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			208.56100	187.904	14.04	0.3920	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			305.52220	339.151	14.05	0.6020	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			213.32220	192.351	14.05	0.3980	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			316.06310	350.318	14.02	0.6141	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			203.86310	183.518	14.02	0.3859	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			541.78300	579.317	13.51	0.6682	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			234.08300	217.817	13.51	0.3318	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			535.97940	573.307	13.52	0.6642	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			238.27940	221.807	13.52	0.3358	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			547.63130	585.373	13.50	0.6723	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			229.93130	213.873	13.50	0.3277	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			449.19180	480.767	13.94	0.5204	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			510.79180	490.067	13.94	0.4796	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			445.23740	476.636	13.96	0.5172	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			516.83740	495.936	13.96	0.4828	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			453.18250	485.126	13.93	0.5237	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			504.78250	484.426	13.93	0.4763	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			524.52170	558.914	14.01	0.5172	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			614.22170	596.414	14.01	0.4828	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			520.65540	554.906	14.02	0.5145	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
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			620.35540	602.406	14.02	0.4855	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			528.41150	562.949	13.99	0.5199	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			608.11150	590.449	13.99	0.4801	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36350		1.35990			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.36860		1.36590			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.37250		1.37040			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			399.00000	435.000		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			299.00000	335.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			499.00000	535.000		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			359.00000	386.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			259.00000	286.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			459.00000	486.000		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			304.00000	325.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			204.00000	225.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			404.00000	425.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31470		1.32540			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32040		1.33120			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32550		1.33620			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33070		1.34150			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,224
Total QUANTO £ / \$												0.00	0	2,224
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13080		1.13270			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13950		1.14140			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14760		1.14930			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15590		1.15780			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future									0.00	0	5
Total QUANTO € / \$									0.00	0	5
SGD / R On 14/06/2019 Foreign Exchange Future			10.92570		10.88230			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			11.07270		11.02950			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.21170		11.17060			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			908.61630	947.870	13.39	0.9280	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			26.31630	22.170	13.39	0.0720	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			899.59450	938.758	13.40	0.9257	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			27.29450	23.058	13.40	0.0743	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			917.66640	957.009	13.38	0.9304	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			25.36640	21.309	13.38	0.0696	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			693.41110	728.031	13.51	0.7218	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			193.91110	185.331	13.51	0.2782	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			687.05260	721.507	13.52	0.7182	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			197.55260	188.807	13.52	0.2818	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			699.81130	734.593	13.50	0.7254	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			190.31130	181.893	13.50	0.2746	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			784.63940	817.942	13.62	0.6874	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			284.03940	276.242	13.62	0.3126	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			778.74090	811.942	13.63	0.6843	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			288.14090	280.242	13.63	0.3157	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			790.57230	823.979	13.60	0.6904	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			279.97230	272.279	13.60	0.3096	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.44710		2.45550			0.0000	0.00	0	3,646
TRY / R On 16/09/2019 Foreign Exchange Future			2.32040		2.32950			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.23360		2.24570			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	3,646
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			2.03030	6.009	41.45	0.0347	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,076.53030	1,088.909	41.45	0.9653	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.93280	5.790	41.45	0.0335	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,086.43280	1,098.690	41.45	0.9665	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			2.13240	6.237	41.45	0.0358	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,066.63240	1,079.137	41.45	0.9642	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			130.76740	147.834	25.40	0.5058	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			151.26740	177.434	25.40	0.4942	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			126.19200	143.312	25.36	0.4960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			156.69200	182.912	25.36	0.5040	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			135.91350	152.451	25.43	0.5156	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			146.41350	172.052	25.43	0.4844	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			158.05620	173.867	25.87	0.5060	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			192.35620	220.267	25.87	0.4940	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			153.60000	169.560	25.85	0.4979	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			197.90000	225.960	25.85	0.5021	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			149.23210	165.329	25.83	0.4899	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			203.53210	231.729	25.83	0.5101	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646
Total Futures												2 253 500 339.00	152,078	1,459,604
Total Options												387 599 600.27	865,138	7,008,389
Grand Total:												2,641,099,939.27	1,017,216	8,467,993