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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/04/2019 Foreign Exchange Future			14.19310		14.47810			0.0000	141,931,000.00	10,000	0
\$ / R On 02/04/2019 Foreign Exchange Future			14.15760		14.47980			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.16110		14.48330			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.16280		14.48510			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.18000		14.50240			0.0000	935,880.00	66	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.18350		14.50580			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.19380		14.51620			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.19890		14.52140			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.20410		14.52660			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.20580		14.52840			0.0000	3,096,864.40	218	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.21780		14.54050			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.22120		14.54400			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.22800		14.55090			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.23150		14.55440			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.24000		14.56310			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.25550		14.57870			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.25890		14.58220			0.0000	798,498.40	56	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.26410		14.58750			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.26580		14.58930			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.27620		14.59980			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.28310		14.60680			0.0000	1,236,359,419.10	86,561	857,286

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Future			14.29350		14.61740			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.30730		14.63150			0.0000	0.00	0	2,421
\$ / R	On	01/07/2019	Foreign Exchange Future			14.31250		14.63680			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.31600		14.64030			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.36420		14.68990			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.36590		14.69170			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.38640		14.71300			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.41540		14.74310			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.42060		14.74850			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.42410		14.75220			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.42580		14.75400			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.43970		14.76840			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.44490		14.77380			0.0000	7,540,237.80	522	26,299
\$ / R	On	30/09/2019	Foreign Exchange Future			14.46930		14.79910			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.47280		14.80280			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.52350		14.85600			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.57470		14.90950			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.58000		14.91500			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.58350		14.91870			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.59940		14.93540			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.63110		14.96880			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.63470		14.97260			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.68730		15.02730			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.73830		15.08100			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.74380		15.08680			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.76990		15.11360			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.80160		15.14670			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.85420		15.20260			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.92040		15.27300			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.93990		15.29370			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.02960		15.38700			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.12330		15.48320			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,390,661,899.70</b>	<b>97,423</b>	<b>1,081,720</b>
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			52.12470	156.900	16.93	1.0000	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			180.22470	0.000	16.93	0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.09820	0.000	32.28	0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,429.89820	1,107.600	32.28	1.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put			268.83130	526.337	24.74	0.9445	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call			72.13130	7.436	24.74	0.0555	0.00	0	6,000
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			20.58970	31.797	17.76	0.2361	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			503.88970	192.897	17.76	0.7639	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			339.21140	84.130	17.16	0.4455	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			54.11140	121.330	17.16	0.5545	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			200.23920	35.185	19.73	0.2136	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			115.13920	272.385	19.73	0.7864	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			6.46110	13.137	20.81	0.0909	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			731.56110	415.937	20.81	0.9091	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			96.52390	230.930	19.09	0.7413	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			231.62390	43.730	19.09	0.2587	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			56.49520	135.869	15.25	0.4283	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			448.89520	205.869	15.25	0.5717	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			195.39770	357.545	16.41	0.7001	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			251.19770	91.045	16.41	0.2999	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			190.19880	350.017	16.36	0.6936	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			255.99880	93.517	16.36	0.3064	374,068.80	4,000	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			160.58320	306.171	16.11	0.6521	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			286.38320	109.671	16.11	0.3479	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			170.15230	320.527	16.19	0.6664	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			275.95230	104.027	16.19	0.3336	39,530.37	380	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			109.15510	212.950	15.09	0.4973	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			425.35510	206.750	15.09	0.5027	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			270.78810	452.648	16.51	0.7228	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			236.98810	96.448	16.51	0.2772	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			242.01410	414.065	16.31	0.6960	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			258.21410	107.865	16.31	0.3040	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			631.24480	880.854	18.38	0.8794	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			112.64480	39.754	18.38	0.1206	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			99.17020	188.575	14.87	0.4278	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			515.77020	282.675	14.87	0.5722	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			3.20070	4.801	16.50	0.0195	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,611.60070	1,290.601	16.50	0.9805	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,532.43000	1,211.699	16.10	0.9760	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			4.03000	5.899	16.10	0.0240	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			486.49420	708.720	17.56	0.8045	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			174.89420	74.520	17.56	0.1955	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			430.45820	223.667	15.32	0.4799	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			152.05820	267.867	15.32	0.5201	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,132.82300	1,420.154	19.89	0.9509	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			51.22300	15.954	19.89	0.0491	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			15.67020	21.939	13.63	0.0861	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,054.07020	737.739	13.63	0.9139	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			461.86580	244.587	15.13	0.5123	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			133.46580	238.787	15.13	0.4877	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,460.89220	1,761.649	20.66	0.9756	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			29.29220	7.449	20.66	0.0244	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			268.65560	423.987	16.34	0.6141	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			359.15560	191.787	16.34	0.3859	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			45.61740	86.339	14.73	0.2181	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			869.61740	587.539	14.73	0.7819	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			166.26410	275.614	15.64	0.4782	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			510.26410	296.814	15.64	0.5218	0.00	0	50,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		67.76270	127.827	15.00	0.2891	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		751.76270	489.027	15.00	0.7109	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		123.53630	211.811	15.50	0.3900	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		634.43630	399.811	15.50	0.6100	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		411.03060	595.148	17.32	0.6743	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		315.43060	176.648	17.32	0.3257	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,063.13360	1,324.009	19.76	0.8718	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		126.23360	64.009	19.76	0.1282	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		221.13360	342.345	16.20	0.4929	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		534.23360	332.345	16.20	0.5071	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		856.29480	1,099.163	19.09	0.8277	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		169.39480	89.163	19.09	0.1723	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		240.12550	360.052	16.46	0.4760	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		588.82550	385.552	16.46	0.5240	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,328.42260	1,596.511	20.44	0.8829	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		120.62260	65.411	20.44	0.1171	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		615.55690	409.018	16.46	0.5380	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		233.35690	350.118	16.46	0.4620	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		697.75620	912.864	18.55	0.7406	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		269.95620	161.764	18.55	0.2594	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,650.92470	1,932.625	21.04	0.9218	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		83.12470	41.525	21.04	0.0782	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		586.35800	385.921	16.55	0.5171	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		254.15800	377.021	16.55	0.4829	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		12.71010	31.037	14.60	0.0793	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,454.91010	1,149.937	14.60	0.9207	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,591.62180	1,277.773	14.35	0.9472	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		9.42180	18.873	14.35	0.0528	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		4.12060	3.971	17.24	0.0111	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,451.62060	2,128.070	17.24	0.9889	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		385.28030	544.925	17.12	0.5796	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		464.58030	300.725	17.12	0.4204	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		125.37710	202.738	15.70	0.3099	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		895.17710	648.938	15.70	0.6901	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		736.21550	515.444	16.08	0.5994	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		196.41550	299.244	16.08	0.4006	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		679.67100	469.241	16.23	0.5637	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		229.87100	343.041	16.23	0.4363	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		620.62870	421.773	16.40	0.5245	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		270.82870	395.573	16.40	0.4755	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		10.78630	12.618	14.91	0.0328	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		79.42220	135.873	15.37	0.2288	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		1,086.22220	818.973	15.37	0.7712	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		323.89480	461.895	16.63	0.5100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		116.03260	65.859	20.58	0.1076	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,387.76410	1,092.289	14.77	0.8775	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		30.96410	59.189	14.77	0.1225	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		635.55460	437.679	16.43	0.5272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		278.75460	404.579	16.43	0.4728	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		151.34940	238.515	15.86	0.3385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		175.03260	106.106	19.73	0.1643	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		664.43530	460.962	16.35	0.5462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		257.63530	377.862	16.35	0.4538	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,422.45800	1,688.426	20.22	0.8699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		139.25800	81.526	20.22	0.1301	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,599.23260	1,872.759	20.58	0.8924	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		182.90570	280.904	16.02	0.3769	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,092.46660	1,338.950	19.40	0.8139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		199.26660	122.050	19.40	0.1861	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		744.08790	526.108	16.14	0.5961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		207.28790	313.008	16.14	0.4039	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,208.23260	1,463.006	19.73	0.8357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		289.22660	183.419	18.45	0.2650	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		439.35740	291.117	17.36	0.3877	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		482.55740	658.017	17.36	0.6123	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		948.84520	1,183.338	18.97	0.7816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		235.64520	146.438	18.97	0.2184	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		789.70570	564.004	16.02	0.6231	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		18.03190	28.273	14.33	0.0680	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		447.51350	297.142	17.31	0.3940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		470.71350	644.042	17.31	0.6060	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,370.36100	3,684.270	22.81	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		17.16100	7.370	22.81	0.0147	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		782.42660	1,000.319	18.45	0.7350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		803.08650	575.198	15.99	0.6308	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		357.76530	504.933	16.80	0.5352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		544.56530	368.033	16.80	0.4648	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,519.31140	1,789.381	20.41	0.8828	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		126.11140	72.481	20.41	0.1172	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,624.83190	1,311.373	14.33	0.9320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		190.22630	116.076	19.52	0.1780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		872.35420	633.630	15.83	0.6691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		145.55420	230.530	15.83	0.3309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,191.49390	1,445.139	19.68	0.8328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		178.29390	108.239	19.68	0.1672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		176.28650	272.098	15.99	0.3692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		17.50130	26.487	14.30	0.0644	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,448.72940	1,715.849	20.27	0.8735	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		135.52940	78.949	20.27	0.1265	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		908.51250	664.389	15.74	0.6880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		131.71250	211.290	15.74	0.3120	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,133.42630	1,382.976	19.52	0.8220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			151.13180	89.788	20.05	0.1417	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,396.83490	1,100.712	14.75	0.8800	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			30.03490	57.612	14.75	0.1200	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			588.63380	781.433	17.78	0.6631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			375.43380	244.533	17.78	0.3369	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,644.30130	1,329.587	14.30	0.9356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			468.82410	312.730	17.19	0.4102	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			21.93620	42.231	14.56	0.0939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,498.73620	1,195.331	14.56	0.9061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,869.26790	1,547.684	14.49	0.9619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			12.46790	14.584	14.49	0.0381	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,344.33180	1,606.688	20.05	0.8583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			328.61780	467.936	16.66	0.5136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,917.11160	3,593.543	21.40	0.9989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.31160	0.443	21.40	0.0011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,333.18560	2,010.654	16.48	0.9810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.38560	7.554	16.48	0.0190	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			442.02410	609.630	17.19	0.5898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			570.18150	387.112	16.68	0.4828	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			333.38150	474.012	16.68	0.5172	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			564.98320	383.223	16.70	0.4792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			338.18320	480.123	16.70	0.5208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			575.41780	391.036	16.66	0.4864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			389.63050	254.780	17.68	0.3483	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			28.24090	54.549	14.71	0.1149	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			488.53100	665.052	17.39	0.6155	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			435.33100	288.152	17.39	0.3845	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,225.03480	1,480.920	19.78	0.8386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			171.83480	104.020	19.78	0.1614	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			562.83050	751.681	17.68	0.6517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			33.88330	64.109	14.82	0.1303	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			525.08540	707.862	17.53	0.6339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			411.88540	270.962	17.53	0.3661	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,284.32590	1,543.704	19.93	0.8486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			161.12590	96.804	19.93	0.1514	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,415.04090	1,117.649	14.71	0.8851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			154.33200	242.570	15.87	0.3424	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			543.81180	729.647	17.60	0.6429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			400.61180	262.747	17.60	0.3571	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,158.21200	1,409.545	19.59	0.8267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			185.01200	112.645	19.59	0.1733	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,360.68330	1,067.209	14.82	0.8697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			367.78310	517.547	16.85	0.5422	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,702.80610	1,384.748	14.19	0.9454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			16.00610	21.648	14.19	0.0546	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			750.48750	531.402	16.12	0.5999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			203.68750	308.302	16.12	0.4001	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			851.13200	615.669	15.87	0.6576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			20.96120	38.627	14.50	0.0875	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			933.26440	1,166.352	18.92	0.7777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			240.06440	149.452	18.92	0.2223	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,298.30940	1,009.825	14.94	0.8504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			41.50940	76.725	14.94	0.1496	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			534.58310	360.647	16.85	0.4578	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			300.84330	432.252	16.51	0.4915	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,342.74350	1,050.649	14.85	0.8643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			35.94350	67.549	14.85	0.1357	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,174.82000	1,427.319	19.64	0.8298	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			181.62000	110.419	19.64	0.1702	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,527.76120	1,221.727	14.50	0.9125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			580.69480	394.995	16.63	0.4900	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			710.70510	920.206	18.21	0.7110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			317.50510	203.306	18.21	0.2890	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			62.09720	109.490	15.20	0.1954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,168.89720	892.590	15.20	0.8046	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			607.64330	415.352	16.51	0.5085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			858.14940	621.615	15.86	0.6615	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,967.58630	1,645.718	14.91	0.9672	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			533.50140	715.144	17.41	0.6255	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			430.90140	288.644	17.41	0.3745	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,649.34330	2,950.998	22.33	0.9581	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			46.74330	24.498	22.33	0.0419	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			711.12290	508.598	16.23	0.5534	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			279.62290	401.298	16.23	0.4466	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,806.32010	2,083.567	20.66	0.8938	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			117.82010	70.867	20.66	0.1062	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			821.87660	600.645	15.94	0.6172	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,657.12270	1,347.762	14.54	0.9159	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			849.55290	1,068.535	18.33	0.7275	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			311.05290	205.835	18.33	0.2725	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			682.45780	485.138	16.30	0.5359	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			300.95780	427.838	16.30	0.4641	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			210.37660	313.345	15.94	0.3828	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			969.84310	1,200.213	18.69	0.7600	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			271.34310	177.513	18.69	0.2400	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,488.20760	1,752.003	20.01	0.8562	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			159.70760	99.303	20.01	0.1438	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			25.62270	40.462	14.54	0.0841	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			37.56510	67.991	14.74	0.1257	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,484.36510	1,190.491	14.74	0.8743	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,264.41540	988.477	15.08	0.8046	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			74.11540	122.477	15.08	0.1954	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	03/07/2019	Foreign Exchange Option	16.44	Put		1,914.69190	2,193.859	20.75	0.8977	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		114.99190	69.859	20.75	0.1023	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		819.06190	613.987	16.10	0.5677	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		329.16190	449.787	16.10	0.4323	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		1,969.82550	2,242.306	20.46	0.8682	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		159.72550	106.506	20.46	0.1318	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,010.05320	1,229.636	18.31	0.7159	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,738.11670	1,431.257	14.66	0.8896	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		359.95320	253.837	18.31	0.2841	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		790.82540	590.325	16.17	0.5526	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		350.92540	476.125	16.17	0.4474	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,655.99690	1,914.958	19.84	0.8323	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		205.89690	139.158	19.84	0.1677	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		48.21670	67.057	14.66	0.1104	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		69.84630	108.983	14.89	0.1608	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,521.54630	1,234.883	14.89	0.8392	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		477.50920	623.592	16.50	0.5059	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		710.50920	529.992	16.50	0.4941	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,839.20410	2,102.894	20.02	0.8399	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		202.20410	139.294	20.02	0.1601	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		910.12430	701.868	16.02	0.5783	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		367.02430	486.468	16.02	0.4217	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,146.99610	2,418.484	20.41	0.8543	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		190.09610	133.884	20.41	0.1457	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,168.30550	1,390.975	18.38	0.7141	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		391.40550	286.375	18.38	0.2859	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		882.09950	678.031	16.09	0.5648	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		388.99950	512.631	16.09	0.4352	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,825.17280	2,083.730	19.80	0.8200	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		238.27280	169.130	19.80	0.1800	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		67.95840	90.816	14.74	0.1277	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,811.05840	1,506.216	14.74	0.8723	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		104.32190	149.821	14.93	0.1867	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,562.82190	1,280.421	14.93	0.8133	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		605.77370	766.152	16.76	0.5396	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		687.97370	520.252	16.76	0.4604	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,322.91910	4,625.985	24.98	0.9451	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		76.91910	51.786	24.98	0.0549	1,035,710.00	20,000	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		661.50410	827.057	16.88	0.5520	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		679.90410	516.757	16.88	0.4480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,834.61730	1,531.719	14.78	0.8613	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		80.81730	106.819	14.78	0.1387	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		1,130.88340	895.650	15.56	0.6567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		277.08340	370.750	15.56	0.3433	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,519.40170	2,799.321	20.85	0.8709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		173.20170	124.221	20.85	0.1291	0.00	0	17,287



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			708.68090	540.573	16.75	0.4613	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			634.88090	795.673	16.75	0.5387	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			0.00000	4,229.810	24.41	0.9256	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			0.00000	74.710	24.41	0.0744	5,976,792.00	80,000	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			1,212.82330	965.600	15.39	0.6878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			239.02330	320.700	15.39	0.3122	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,118.71830	2,385.623	20.13	0.8366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			222.51830	160.523	20.13	0.1634	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,479.93620	1,206.309	15.06	0.7754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			146.13620	201.409	15.06	0.2246	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,109.98800	2,376.564	20.12	0.8357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			223.78800	161.464	20.12	0.1643	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			658.75500	500.296	16.96	0.4344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			704.95500	875.396	16.96	0.5656	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,472.10270	1,199.089	15.07	0.7731	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			148.30270	204.189	15.07	0.2269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,464.29440	1,191.894	15.08	0.7708	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			150.49440	206.994	15.08	0.2292	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,448.02440	1,685.370	18.86	0.7490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			351.82440	260.270	18.86	0.2510	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,619.37410	2,902.006	21.02	0.8780	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			163.17410	116.906	21.02	0.1220	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,028.46480	3,700.464	18.81	0.9913	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.66480	5.564	18.81	0.0087	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,310.87480	1,996.325	15.27	0.9262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			37.07480	51.425	15.27	0.0738	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			700.03200	533.638	16.79	0.4567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			646.23200	808.738	16.79	0.5433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,200.23840	1,420.777	18.27	0.7029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			424.03840	315.677	18.27	0.2971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,097.82690	867.734	15.63	0.6437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			294.02690	392.834	15.63	0.3563	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,273.25020	3,575.057	22.70	0.9077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			117.05020	89.957	22.70	0.0923	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			952.62850	743.607	15.97	0.5814	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			388.82850	508.707	15.97	0.4186	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,196.34080	3,497.338	22.49	0.9050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			120.14080	92.238	22.49	0.0950	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			887.00110	687.483	16.14	0.5508	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			443.20110	572.583	16.14	0.4492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,795.95590	4,102.303	24.08	0.9226	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			99.75590	77.203	24.08	0.0774	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			421.54810	313.751	18.29	0.2955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,207.74810	1,428.851	18.29	0.7045	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,022.21670	803.652	15.80	0.6124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			338.41670	448.752	15.80	0.3876	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			469.41160	350.533	17.96	0.3249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,075.61160	1,285.633	17.96	0.6751	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,997.64100	3,293.913	21.95	0.8975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			131.44100	98.813	21.95	0.1025	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,137.57130	901.321	15.54	0.6593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			273.77130	366.421	15.54	0.3407	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,623.50960	4,924.199	24.92	0.9490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			77.30960	49.099	24.92	0.0510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,951.82780	4,259.262	24.49	0.9262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			95.62780	74.162	24.49	0.0738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,078.30530	851.331	15.67	0.6359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			304.50530	406.431	15.67	0.3641	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			992.73600	778.147	15.87	0.5995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			358.93600	473.247	15.87	0.4005	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,990.85550	4,298.546	24.59	0.9271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			94.65550	73.446	24.59	0.0729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			183.59410	248.996	15.17	0.2621	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,357.39410	1,093.896	15.17	0.7379	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,621.09680	3,926.095	23.62	0.9182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			104.89680	80.994	23.62	0.0818	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,634.36910	1,348.312	14.93	0.8167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			110.56910	153.412	14.93	0.1833	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			730.73250	558.301	16.66	0.4728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			606.93250	763.401	16.66	0.5272	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,283.88070	1,027.097	15.24	0.7135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			210.08070	282.197	15.24	0.2865	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,720.50300	1,426.573	14.87	0.8369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			96.70300	131.673	14.87	0.1631	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,601.70350	3,906.541	23.57	0.9176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			105.50350	81.441	23.57	0.0824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			196.53320	265.259	15.21	0.2742	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,320.33320	1,060.159	15.21	0.7258	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			526.86470	670.123	16.40	0.4915	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			800.66470	615.023	16.40	0.5085	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			836.25880	1,022.152	17.32	0.6099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			580.05880	437.052	17.32	0.3901	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,170.36570	1,388.609	18.20	0.6966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			434.16570	323.509	18.20	0.3034	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,233.87790	983.741	15.34	0.6956	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			230.07790	308.841	15.34	0.3044	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			871.20640	674.053	16.19	0.5432	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			457.40640	589.153	16.19	0.4568	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			406.93630	302.477	18.40	0.2863	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,253.13630	1,477.577	18.40	0.7137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			1,004.44480	788.267	15.84	0.6046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			350.64480	463.367	15.84	0.3954	0.00	0	177

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		903.03910	701.155	16.10	0.5584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		429.23910	556.255	16.10	0.4416	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		816.90460	1,000.653	17.27	0.6038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		590.70460	445.553	17.27	0.3962	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		646.90150	490.712	17.01	0.4278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		723.10150	895.812	17.01	0.5722	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		820.29060	631.078	16.33	0.5183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		506.49060	646.178	16.33	0.4817	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		922.33220	1,117.282	17.55	0.6354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		536.13220	402.182	17.55	0.3646	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,969.01220	1,661.707	14.89	0.8836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		65.21220	86.807	14.89	0.1164	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		1,144.28490	907.020	15.53	0.6619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		270.48490	362.120	15.53	0.3381	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,573.84470	2,855.265	20.94	0.8748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		167.64470	120.165	20.94	0.1252	0.00	0	9,783
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		998.25190	786.164	15.92	0.5884	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		399.15190	516.864	15.92	0.4116	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		271.13400	199.301	19.72	0.1912	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,972.03400	2,230.001	19.72	0.8088	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		85.68800	113.736	14.80	0.1407	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,884.78800	1,583.036	14.80	0.8593	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,310.48150	2,581.316	20.33	0.8428	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		219.58150	160.616	20.33	0.1572	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,305.75170	1,530.492	18.40	0.7101	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		424.85170	319.792	18.40	0.2899	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		970.30770	762.124	15.99	0.5760	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		421.20770	542.824	15.99	0.4240	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		137.15740	187.314	15.03	0.2049	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,609.95740	1,330.114	15.03	0.7951	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,085.50120	870.756	15.94	0.5971	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		429.50120	547.256	15.94	0.4029	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,482.80570	2,753.207	20.37	0.8335	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		248.80570	186.707	20.37	0.1665	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,057.73810	846.633	16.01	0.5857	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		100.87890	136.608	14.89	0.1513	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,467.46500	1,695.098	18.58	0.7101	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		453.46500	348.598	18.58	0.2899	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		451.73810	573.133	16.01	0.4143	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,144.63490	2,403.015	19.81	0.8016	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		300.63490	226.515	19.81	0.1984	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		171.72500	228.055	15.11	0.2231	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,637.72500	1,361.555	15.11	0.7769	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,956.87890	1,660.108	14.89	0.8487	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,163.29150	945.906	15.92	0.6048	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		453.79150	571.207	15.92	0.3952	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,625.91750	2,895.819	20.36	0.8256	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			275.41750	210.519	20.36	0.1744	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,601.27650	1,830.569	18.68	0.7088	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,021.98580	1,729.815	14.91	0.8420	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			480.77650	375.269	18.68	0.2912	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,135.62690	921.699	15.99	0.5941	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			476.12690	596.999	15.99	0.4059	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,287.97040	2,546.430	19.83	0.7953	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			327.47040	251.130	19.83	0.2047	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			112.48580	155.115	14.91	0.1580	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			205.96250	267.071	15.15	0.2364	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,680.96250	1,407.071	15.15	0.7636	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			785.79890	946.269	16.82	0.5226	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			864.49890	689.769	16.82	0.4774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,549.59650	1,287.267	15.32	0.7199	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			274.19650	347.867	15.32	0.2801	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,270.18290	2,525.311	19.71	0.7841	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			355.58290	274.711	19.71	0.2159	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,186.38570	5,486.378	23.98	0.9288	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,445.66430	1,662.714	18.28	0.6729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			566.16970	446.247	18.25	0.3297	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,430.76970	1,646.846	18.25	0.6703	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			428.39890	537.377	15.80	0.3730	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			2,028.83420	1,738.780	14.91	0.8348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			123.43420	169.380	14.91	0.1652	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			563.61030	444.174	18.26	0.3284	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,438.21030	1,654.774	18.26	0.6716	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			561.06430	442.113	18.28	0.3271	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			488.36120	382.851	18.74	0.2889	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,259.89830	1,031.909	15.78	0.6291	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			424.49830	532.509	15.78	0.3709	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,389.17150	2,648.772	19.90	0.7958	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			334.57150	258.172	19.90	0.2042	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,253.79890	1,026.777	15.80	0.6270	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			439.63360	341.998	19.06	0.2620	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,272.17060	1,042.253	15.76	0.6333	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			416.77060	522.853	15.76	0.3667	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,247.71650	1,021.663	15.81	0.6249	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			432.31650	542.263	15.81	0.3751	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,682.96120	1,913.451	18.74	0.7111	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			96.79970	136.585	14.79	0.1401	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,360.46380	1,117.272	15.56	0.6627	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			365.06380	457.872	15.56	0.3373	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,020.66250	2,265.284	19.31	0.7564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			406.06250	314.684	19.31	0.2436	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,874.23360	2,112.598	19.06	0.7380	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	14.41	Put			562.24470	693.872	16.21	0.4348	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,322.10750	1,084.554	15.65	0.6500	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			386.70750	485.154	15.65	0.3500	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,858.06450	2,095.800	19.04	0.7359	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			443.46450	345.200	19.04	0.2641	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,162.19970	1,865.985	14.79	0.8599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			473.51130	370.378	18.84	0.2807	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,452.95730	1,198.570	15.41	0.6918	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			317.55730	399.170	15.41	0.3082	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,414.86420	2,675.388	19.94	0.7982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			330.26420	254.788	19.94	0.2018	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,087.64470	883.272	16.21	0.5652	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			283.43290	218.165	20.42	0.1752	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,278.33470	1,047.456	15.74	0.6354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			412.93470	518.056	15.74	0.3646	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,777.83240	2,012.354	18.90	0.7249	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			463.23240	361.754	18.90	0.2751	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,738.11130	1,970.978	18.84	0.7193	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			121.78570	85.778	23.98	0.0712	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,060.94090	2,734.955	14.07	0.9642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.54090	25.555	14.07	0.0358	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,053.48790	1,762.251	14.89	0.8396	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			118.08790	162.851	14.89	0.1604	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,728.03290	2,998.765	20.42	0.8248	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,246.54780	1,025.495	15.90	0.6126	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			477.74780	594.395	15.90	0.3874	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,775.12390	3,044.795	20.35	0.8180	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			303.92390	235.895	20.35	0.1820	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,748.89810	1,979.527	18.75	0.7087	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			507.69810	400.627	18.75	0.2913	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,218.92160	1,001.149	15.96	0.6026	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			500.12160	620.049	15.96	0.3974	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,437.34490	2,696.105	19.84	0.7893	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			356.14490	277.205	19.84	0.2107	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			125.04680	172.556	14.87	0.1631	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,093.84680	1,803.656	14.87	0.8369	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			240.31800	306.122	15.23	0.2479	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,722.91800	1,450.822	15.23	0.7521	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			273.26920	342.277	15.30	0.2574	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,760.56920	1,489.577	15.30	0.7426	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			805.63820	955.359	16.63	0.4754	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,106.63820	913.659	16.63	0.5246	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			305.46970	378.117	15.34	0.2653	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,802.26970	1,531.917	15.34	0.7347	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,244.32230	2,906.501	14.09	0.9484	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			40.72230	46.601	14.09	0.0516	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,558.53280	1,308.927	15.62	0.6634	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			454.93280	549.027	15.62	0.3366	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,416.65320	2,664.609	19.44	0.7440	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			490.25320	394.509	19.44	0.2560	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			827.14880	675.531	17.65	0.4062	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,333.54880	1,525.631	17.65	0.5938	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			823.95370	672.869	17.66	0.4049	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,340.35370	1,532.969	17.66	0.5951	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			2,131.72690	1,842.572	15.08	0.7995	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			208.12690	262.672	15.08	0.2005	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			830.35750	678.205	17.64	0.4075	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,326.75750	1,518.305	17.64	0.5925	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			1,202.48980	1,000.329	16.45	0.5505	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			748.88980	890.429	16.45	0.4495	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,228.67430	2,469.060	19.16	0.7243	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			532.27430	428.959	19.16	0.2757	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,707.16870	1,445.706	15.48	0.7032	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			373.56870	455.806	15.48	0.2968	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,134.49250	3,411.706	20.62	0.8010	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			368.09250	301.606	20.62	0.1990	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,060.91790	2,293.865	18.91	0.7048	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			574.51790	463.765	18.91	0.2952	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,233.40430	1,938.268	14.98	0.8191	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			179.80430	228.368	14.98	0.1809	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,274.90410	1,064.064	16.25	0.5758	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			671.30410	804.164	16.25	0.4242	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,003.17410	3,271.566	20.31	0.7936	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			386.77410	311.466	20.31	0.2064	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,313.51370	2,014.011	14.91	0.8336	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			159.91370	204.111	14.91	0.1664	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,330.73140	1,113.440	16.11	0.5947	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			617.13140	743.540	16.11	0.4053	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			338.65220	414.320	15.41	0.2722	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,845.35220	1,575.920	15.41	0.7278	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			368.69470	451.127	15.55	0.2789	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,881.29470	1,615.327	15.55	0.7211	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			404.09820	492.542	15.71	0.2845	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,937.09820	1,672.942	15.71	0.7155	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,453.88680	3,112.711	14.53	0.9343	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			60.18680	72.811	14.53	0.0657	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,658.27190	1,419.806	16.31	0.6383	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			614.57190	729.906	16.31	0.3617	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,603.79630	2,848.982	19.86	0.7105	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,093.03640	1,257.514	17.42	0.4925	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			637.49630	528.882	19.86	0.2895	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,222.73810	1,033.868	17.43	0.5062	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,099.03810	1,263.968	17.43	0.4938	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,218.75420	1,030.341	17.45	0.5048	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,105.05420	1,270.441	17.45	0.4952	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,226.73640	1,037.414	17.42	0.5075	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,234.50710	1,407.994	17.65	0.5034	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,251.50710	1,067.594	17.65	0.4966	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,354.09380	1,167.343	17.44	0.5138	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,220.89380	1,394.043	17.44	0.4862	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,350.23420	1,163.804	17.45	0.5126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,227.03420	1,400.504	17.45	0.4874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,357.96660	1,170.901	17.43	0.5150	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,214.76660	1,387.601	17.43	0.4850	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,426,101.17</b>	<b>104,380</b>	<b>6,611,386</b>
<b>Total \$ / R</b>												<b>1,398,088,000.87</b>	<b>201,803</b>	<b>7,693,106</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.28310		14.60680			0.0000	142,831.00	10	480
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.44490		14.77380			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.59940		14.93540			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.76990		15.11360			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>142,831.00</b>	<b>10</b>	<b>480</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			57,018.15060	38,711.155	16.68	0.4828	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			33,338.15060	47,401.155	16.68	0.5172	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			56,498.31600	38,322.324	16.70	0.4792	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			33,818.31600	48,012.324	16.70	0.5208	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			57,541.78440	39,103.610	16.66	0.4864	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			32,861.78440	46,793.610	16.66	0.5136	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			70,868.08760	54,057.263	16.75	0.4613	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			63,488.08760	79,567.263	16.75	0.5387	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			70,434.42490	53,709.212	16.77	0.4590	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			64,054.42490	80,219.212	16.77	0.5410	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			71,304.19470	54,407.185	16.73	0.4636	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			62,924.19470	78,917.185	16.73	0.5364	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			130,949.53410	107,383.425	15.67	0.6458	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			39,409.53410	49,443.425	15.67	0.3542	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			130,321.93240	106,851.420	15.69	0.6437	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			39,781.93240	49,911.420	15.69	0.3563	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			131,579.28490	107,918.249	15.66	0.6479	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			39,039.28490	48,978.250	15.66	0.3521	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			119,314.95520	99,213.675	16.47	0.5472	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			75,954.95520	90,223.675	16.47	0.4528	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			118,850.98370	98,806.688	16.49	0.5455	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			76,490.98370	90,816.688	16.49	0.4545	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			119,781.33550	99,622.419	16.46	0.5488	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			75,421.33550	89,632.419	16.46	0.4512	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>142,831.00</b>	<b>10</b>	<b>480</b>
£ / R	On	15/04/2019	Foreign Exchange Future			18.64870		18.85300			0.0000	279,730.50	15	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.68370		18.88800			0.0000	840,766.50	45	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.69330		18.89760			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.79490		18.99940			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.84000		19.04490			0.0000	106,898,160.00	5,674	119,484
£ / R	On	16/09/2019	Foreign Exchange Future			19.13800		19.34830			0.0000	0.00	0	21,179
£ / R	On	13/12/2019	Foreign Exchange Future			19.42010		19.63780			0.0000	19,420.10	1	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.72960		19.95240			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>108,038,077.10</b>	<b>5,735</b>	<b>158,463</b>
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			54.00290	72.659	17.90	0.1967	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			797.00290	611.359	17.90	0.8033	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			99.30350	118.309	17.11	0.2361	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			877.30350	692.009	17.11	0.7639	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			47.96830	53.811	17.41	0.1190	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,265.56830	1,067.111	17.41	0.8810	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			688.31130	790.015	16.61	0.6349	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			407.71130	304.915	16.61	0.3651	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			805.87300	657.775	16.24	0.5753	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			390.97300	447.775	16.24	0.4247	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			799.85090	652.228	16.24	0.5724	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			394.95090	452.228	16.24	0.4276	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			811.92190	663.354	16.24	0.5782	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			387.02190	443.354	16.24	0.4218	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			193.22650	223.429	16.42	0.2566	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,238.12650	1,063.429	16.42	0.7434	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,137.18500	986.226	15.81	0.5850	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			598.88500	658.226	15.81	0.4150	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			399.76960	438.176	15.78	0.3131	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,478.06960	1,306.176	15.78	0.6869	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,131.44700	980.843	15.81	0.5831	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			603.14700	662.843	15.81	0.4169	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,125.73300	975.480	15.82	0.5812	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			607.43300	667.480	15.82	0.4188	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			932.20590	810.389	16.10	0.4460	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,254.40590	1,350.289	16.10	0.5540	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			928.27790	806.785	16.11	0.4445	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,260.47790	1,356.685	16.11	0.5555	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			936.15470	814.008	16.10	0.4474	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,248.35470	1,343.908	16.10	0.5526	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,536.22990	1,372.352	15.72	0.6302	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			648.42990	702.252	15.72	0.3698	0.00	0	500



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	13/12/2019		Foreign Exchange Option	22.13	Put		2,862.49820	3,019.633	17.50	0.7933	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	22.13	Call		370.29820	309.733	17.50	0.2067	0.00	0	500
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		1,126.16180	996.978	16.10	0.4607	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		1,463.76180	1,557.378	16.10	0.5393	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Put		799.50710	856.182	15.69	0.3737	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Call		1,751.90710	1,585.782	15.69	0.6263	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		1,122.24500	993.341	16.11	0.4594	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		1,469.84500	1,563.741	16.11	0.5406	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		1,118.34010	989.708	16.11	0.4582	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		1,475.94010	1,570.108	16.11	0.5418	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>2,000</b>	
<b>Total £ / R</b>											<b>108,038,077.10</b>	<b>5,735</b>	<b>160,463</b>	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12920	0.13260			0.0000	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Future			0.13160	0.13510			0.0000	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Future			0.13390	0.13750			0.0000	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Future			0.13650	0.14020			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Put		957.13760	1,212.675	20.56	0.7941	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Call		1,289.77490	981.695	15.26	0.8663	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		29.77490	61.695	15.26	0.1337	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Call		565.96170	379.004	17.95	0.4857	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Put		305.96170	459.004	17.95	0.5143	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Call		217.13760	132.675	20.56	0.2059	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.12	Call		1,587.63810	1,292.899	15.27	0.8270	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.12	Put		77.63810	132.899	15.27	0.1730	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.13	Call		910.71200	708.564	17.67	0.5643	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.13	Put		400.71200	548.564	17.67	0.4357	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.14	Call		498.67400	370.650	19.43	0.3433	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.14	Put		988.67400	1,210.650	19.43	0.6567	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.12	Call		1,860.97290	1,566.098	15.28	0.8213	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.12	Put		110.97290	176.098	15.28	0.1787	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.13	Call		1,199.48300	983.872	17.56	0.6082	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.13	Put		449.48300	593.872	17.56	0.3918	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.14	Call		758.07140	603.179	19.14	0.4216	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.14	Put		1,008.07140	1,213.179	19.14	0.5784	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.14	Call		1,036.73940	858.356	18.99	0.4828	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.14	Put		1,016.73940	1,208.356	18.99	0.5172	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.15	Call		703.98670	575.036	20.12	0.3519	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.15	Put		1,683.98670	1,925.036	20.12	0.6481	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.13	Call		1,496.41150	1,267.801	17.43	0.6448	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.13	Put		476.41150	617.801	17.43	0.3552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	15/04/2019	Foreign Exchange Future			15.93030		16.30320			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.96630		16.33960			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.08050		16.15400			0.0000	32,161.00	2	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.11370		16.48990			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.12700		16.50340			0.0000	19,497,543.00	1,209	120,663
€ / R	On	14/08/2019	Foreign Exchange Future			16.32810		16.70920			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.43720		16.82170			0.0000	12,327,900.00	750	42,836
€ / R	On	13/12/2019	Foreign Exchange Future			16.73310		17.12810			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.93680		17.33730			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.05700		17.46120			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>31,857,604.00</b>	<b>1,961</b>	<b>200,553</b>
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			205.67690	414.389	15.15	0.7633	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			228.87690	64.689	15.15	0.2367	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			319.12620	551.781	15.71	0.7457	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			238.72620	98.081	15.71	0.2543	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			0.00000	442.981	15.63	0.5145	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			0.00000	373.481	15.63	0.4855	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.76360	11.614	14.95	0.0280	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,248.66360	1,875.314	14.95	0.9720	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,221.95550	906.465	14.32	0.7876	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			68.55550	129.465	14.32	0.2124	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			562.49710	782.976	16.45	0.6502	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			425.89710	269.976	16.45	0.3498	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			393.47890	247.223	16.64	0.3255	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			714.34600	958.603	16.95	0.7096	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			344.68710	213.508	16.97	0.2881	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			721.28710	966.508	16.97	0.7119	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			350.83180	217.718	16.93	0.2928	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			620.07890	850.224	16.64	0.6745	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			707.43180	950.718	16.93	0.7072	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			347.74600	215.603	16.95	0.2904	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			314.96630	446.848	14.88	0.4017	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			994.16630	744.948	14.88	0.5983	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,042.34600	3,384.906	20.18	0.9262	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			101.54600	63.006	20.18	0.0738	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			872.24120	643.202	15.14	0.5417	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			403.04120	555.102	15.14	0.4583	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			530.97990	377.232	16.41	0.3594	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			831.77990	1,059.132	16.41	0.6406	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			420.26360	304.266	17.31	0.2725	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,368.56360	1,637.066	17.31	0.7275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,408.38930	1,110.712	14.26	0.7176	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			206.68930	293.512	14.26	0.2824	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			417.93390	302.501	17.32	0.2711	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,376.23390	1,645.301	17.32	0.7289	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			415.62260	300.747	17.34	0.2697	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,383.92260	1,653.547	17.34	0.7303	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,045.60930	2,348.945	18.44	0.8227	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			267.30930	186.145	18.44	0.1773	7,445,804.00	40,000	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,768.01910	2,059.792	18.03	0.7890	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			319.71910	226.992	18.03	0.2110	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			1,244.74020	971.169	14.54	0.6621	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			273.04020	383.969	14.54	0.3379	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,710.78690	4,063.248	20.63	0.8692	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			218.88690	176.348	20.63	0.1308	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,957.78480	3,280.299	19.19	0.8324	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			420.46470	549.243	14.71	0.3634	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			2,966.63460	3,289.412	19.20	0.8330	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			294.73460	222.512	19.20	0.1670	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			275.93110	365.606	14.32	0.2771	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			614.30700	477.284	17.03	0.3284	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,496.20700	1,754.184	17.03	0.6716	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,424.16470	3,042.642	14.47	0.9547	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			26.06470	39.542	14.47	0.0453	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,398.56470	1,132.343	14.71	0.6366	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			319.75990	419.093	14.39	0.3050	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			611.68270	475.176	17.04	0.3272	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,503.58270	1,762.076	17.04	0.6728	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,081.58790	2,706.186	14.35	0.9320	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			43.48790	63.086	14.35	0.0680	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,704.03110	1,398.706	14.32	0.7229	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			295.88480	223.399	19.19	0.1676	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			609.07670	473.080	17.06	0.3259	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,510.97670	1,769.980	17.06	0.6741	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,950.55880	2,578.026	14.30	0.9212	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			52.45880	74.926	14.30	0.0788	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,597.85990	1,302.193	14.39	0.6950	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			864.13780	1,051.939	15.63	0.4926	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,131.43780	918.739	15.63	0.5074	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			645.12050	805.598	15.15	0.4240	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,332.42050	1,092.398	15.15	0.5760	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			776.95620	954.624	15.45	0.4670	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,204.25620	981.424	15.45	0.5330	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			825.44540	1,008.861	15.55	0.4815	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,162.74540	945.661	15.55	0.5185	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,754.40650	2,011.742	17.04	0.6519	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			752.96830	606.552	17.05	0.3471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,761.76830	2,019.551	17.05	0.6529	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			758.24870	610.942	17.03	0.3492	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,747.04870	2,003.942	17.03	0.6508	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			755.60650	608.742	17.04	0.3481	0.00	0	0
<b>Total € / R Option</b>												<b>7,445,804.00</b>	<b>40,000</b>	<b>742,703</b>
<b>Total € / R</b>												<b>39,303,408.00</b>	<b>41,961</b>	<b>943,256</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.18740		10.36830			0.0000	81,499.20	8	17,568
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.32230		10.50690			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.45170		10.64080			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.59360		10.78740			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>81,499.20</b>	<b>8</b>	<b>19,699</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			709.85430	855.033	14.67	0.8704	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			76.70300	41.545	14.70	0.1272	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			718.40300	864.145	14.70	0.8728	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			75.27750	40.678	14.73	0.1248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			726.97750	873.278	14.73	0.8752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			78.15430	42.433	14.67	0.1296	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			532.75440	641.033	13.16	0.6667	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			276.05260	198.295	13.12	0.3403	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			519.15260	625.995	13.12	0.6597	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			272.83390	195.798	13.14	0.3368	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			525.93390	633.498	13.14	0.6632	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			269.65440	193.333	13.16	0.3333	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			362.89850	280.040	13.20	0.3728	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			622.09850	728.340	13.20	0.6272	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			359.58780	277.323	13.22	0.3698	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			628.78780	735.623	13.22	0.6302	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			366.24260	282.781	13.18	0.3757	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			615.44260	721.081	13.18	0.6243	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			690.29070	802.701	13.39	0.6554	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			331.09070	254.400	13.39	0.3446	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			712.26870	818.828	13.29	0.6022	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			446.29040	359.559	13.30	0.3953	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			718.89040	825.959	13.30	0.6047	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			442.94180	356.717	13.32	0.3928	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			725.54180	833.117	13.32	0.6072	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			449.66870	362.428	13.29	0.3978	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>81,499.20</b>	<b>8</b>	<b>20,699</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.72280		10.95190			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.86710		11.10020			0.0000	1,467,058.50	135	415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.00410		11.24240			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.15310		11.39730			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,467,058.50</b>	<b>135</b>	<b>2,615</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			370.30160	233.251	13.97	0.4671	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			218.40160	310.451	13.97	0.5329	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			364.95220	229.422	14.00	0.4614	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			223.05220	316.622	14.00	0.5386	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			375.70800	237.139	13.95	0.4729	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			213.80800	304.339	13.95	0.5271	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			334.84490	232.230	14.81	0.3381	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			624.64490	755.131	14.81	0.6619	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			331.61970	229.774	14.83	0.3352	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			631.41970	762.674	14.83	0.6648	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			338.10350	234.716	14.79	0.3411	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			617.90350	747.616	14.79	0.6589	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			434.72950	326.744	14.72	0.3729	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			732.32950	862.644	14.72	0.6271	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			431.40310	324.062	14.74	0.3705	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			739.00310	869.962	14.74	0.6295	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			438.08120	329.450	14.70	0.3754	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			725.68120	855.350	14.70	0.6246	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			532.73120	420.486	14.68	0.3993	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			825.43120	957.386	14.68	0.6007	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			529.33190	417.650	14.69	0.3971	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			832.03190	964.550	14.69	0.6029	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			536.15240	423.342	14.66	0.4014	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			818.85240	950.242	14.66	0.5986	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>1,467,058.50</b>	<b>135</b>	<b>2,615</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.41230		14.77640			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.70340		15.07610			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.98220		15.36540			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.28650		15.68020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			456.29000	282.133	16.13	0.3959	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			409.89000	599.833	16.13	0.6041	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			451.50630	279.079	16.16	0.3925	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			415.10630	606.779	16.16	0.6075	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			461.10830	285.219	16.11	0.3993	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			404.70830	592.919	16.11	0.6007	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			451.63980	323.512	17.29	0.3103	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,065.53980	1,310.112	17.29	0.6897	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			448.84310	321.462	17.31	0.3086	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,072.74310	1,318.062	17.31	0.6914	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			454.45080	325.581	17.27	0.3120	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,058.35080	1,302.181	17.27	0.6880	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			644.77150	496.789	17.42	0.3609	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,229.37150	1,464.589	17.42	0.6391	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			641.74560	494.422	17.43	0.3594	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,236.34560	1,472.222	17.43	0.6406	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			638.74000	492.073	17.45	0.3580	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,243.34000	1,479.873	17.45	0.6420	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			717.40400	574.116	18.00	0.3483	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,667.20400	1,917.616	18.00	0.6517	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			714.80540	571.967	18.01	0.3472	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,674.60540	1,925.467	18.01	0.6528	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			720.00790	576.275	17.99	0.3495	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,659.80790	1,909.775	17.99	0.6505	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16120		2.21190			0.0000	507,882.00	235	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20410		2.25590			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24480		2.29790			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28960		2.34450			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>507,882.00</b>	<b>235</b>	<b>235</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			985.40690	639.453	13.64	0.5758	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			266.40690	427.453	13.64	0.4242	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			920.81470	588.293	13.70	0.5458	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			301.81470	476.293	13.70	0.4542	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			859.07190	542.952	13.84	0.5160	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			340.07190	530.952	13.84	0.4840	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,880.53390	2,258.947	15.82	0.7703	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			484.46620	331.780	15.61	0.2507	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,725.46620	2,090.780	15.61	0.7493	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			461.44290	315.435	15.71	0.2400	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,802.44290	2,174.435	15.71	0.7600	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			439.53390	299.947	15.82	0.2297	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			459.06380	327.572	16.37	0.2025	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,880.06380	3,279.572	16.37	0.7975	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			443.17190	314.563	16.43	0.1956	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,964.17190	3,366.563	16.43	0.8044	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			475.61110	341.149	16.31	0.2097	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,796.61110	3,193.149	16.31	0.7903	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,345.82890	3,750.320	16.49	0.7745	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			628.21710	475.327	16.37	0.2380	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,183.21710	3,579.327	16.37	0.7620	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			609.21960	460.575	16.43	0.2317	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,264.21960	3,664.575	16.43	0.7683	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			590.82890	446.320	16.49	0.2255	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>507,882.00</b>	<b>235</b>	<b>235</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82340		1.86510			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.84810		1.89070			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.87110		1.91460			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,201.82640	873.458	15.32	0.7080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			150.82640	239.458	15.32	0.2920	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,127.71430	810.019	15.44	0.6781	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			176.71430	276.019	15.44	0.3219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,278.67290	940.131	15.20	0.7371	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			127.67290	206.131	15.20	0.2629	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,209.58760	939.356	15.94	0.5776	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			502.58760	658.356	15.94	0.4224	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,154.28230	892.093	16.05	0.5576	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			547.28230	711.093	16.05	0.4424	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,267.03160	988.742	15.84	0.5978	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			460.03160	607.742	15.84	0.4022	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,435.04900	1,160.263	16.10	0.5760	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			689.04900	849.263	16.10	0.4240	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,382.82890	1,115.415	16.20	0.5602	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			736.82890	904.415	16.20	0.4398	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,488.99050	1,206.820	15.99	0.5921	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			642.99050	795.820	15.99	0.4079	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.14000		0.14260			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13940		0.14100			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13860		0.14120			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13640		0.14240			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66960		1.69910			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69410		1.72420			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71660		1.74740			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.75660		9.96340			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.88580		10.09640			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.00850		10.22460			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.14430		10.36400			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			274.49600	171.288	13.83	0.4069	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			231.09600	334.688	13.83	0.5931	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			269.63190	168.011	13.86	0.4009	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			236.23190	341.411	13.86	0.5991	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			279.42220	174.622	13.80	0.4129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			226.02220	328.022	13.80	0.5871	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			504.54490	372.792	13.28	0.5340	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			258.14490	336.992	13.28	0.4660	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			499.00170	368.124	13.29	0.5295	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			262.60170	342.324	13.29	0.4705	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			510.13020	377.504	13.27	0.5385	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			253.73020	331.704	13.27	0.4615	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			427.06910	326.526	14.06	0.4106	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			552.46910	668.026	14.06	0.5894	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			423.30500	323.452	14.08	0.4076	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			558.70500	674.952	14.08	0.5924	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			430.86140	329.625	14.05	0.4136	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			546.26140	661.125	14.05	0.5864	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			505.92680	402.718	14.16	0.4235	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			661.92680	778.418	14.16	0.5765	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			502.23900	399.617	14.17	0.4210	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			668.23900	785.317	14.17	0.5790	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			509.64100	405.844	14.14	0.4261	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			655.64100	771.544	14.14	0.5739	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33620		1.35210			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34190		1.35790			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34580		1.36200			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			321.00000	162.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			221.00000	62.000		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			421.00000	262.000		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			279.00000	119.000		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			179.00000	19.000		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			379.00000	219.000		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			220.00000	58.000		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			120.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	42.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			320.00000	158.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31900		1.30380			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32490		1.30960			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33020		1.31490			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33580		1.32020			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.12910		1.12980			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13790		1.13860			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14620		1.14680			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15490		1.15530			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
SGD / R	On	14/06/2019	Foreign Exchange Future			10.56140		10.79580			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.70020		10.93870			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.83160		11.07560			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			828.75450	617.712	12.96	0.8328	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			32.95450	56.312	12.96	0.1672	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			819.89500	609.466	12.95	0.8286	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			34.09500	58.066	12.95	0.1714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			837.64480	626.000	12.97	0.8369	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			31.84480	54.600	12.97	0.1631	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			635.25270	475.658	13.39	0.5878	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			226.55270	305.458	13.39	0.4122	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			629.23310	470.526	13.40	0.5837	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			230.53310	310.325	13.40	0.4163	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			641.31390	480.837	13.38	0.5919	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			222.61390	300.637	13.38	0.4081	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			731.67760	573.901	13.62	0.5749	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			326.07760	412.301	13.62	0.4251	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			726.09190	569.075	13.63	0.5716	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			330.49190	417.475	13.63	0.4284	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			737.29710	578.764	13.60	0.5781	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			321.69710	407.164	13.60	0.4219	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.44910		2.42020			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.33050		2.29990			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.24700		2.21760			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.97870	2.658	37.47	0.0187	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,114.77870	1,083.558	37.47	0.9813	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.79220	2.538	37.47	0.0179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,124.59220	1,093.439	37.47	0.9821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.17220	2.783	37.47	0.0194	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,104.97220	1,073.683	37.47	0.9806	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			140.39990	132.092	22.38	0.5084	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			190.49990	151.592	22.38	0.4916	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			136.02620	127.412	22.34	0.4971	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			196.12620	156.912	22.34	0.5029	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			144.86770	137.420	22.51	0.5198	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			184.96770	146.920	22.51	0.4802	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			170.38160	163.060	23.72	0.5103	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			232.78160	196.060	23.72	0.4897	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			166.14570	158.530	23.68	0.5014	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			238.54570	201.530	23.68	0.4986	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			161.98560	154.085	23.65	0.4926	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			244.38560	207.085	23.65	0.5074	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 532 756 851.50	105,507	1,471,769
Total Options									14 871 905.17	144,380	7,357,089
Grand Total:									1,547,628,756.67	249,887	8,828,858