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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2019 Foreign Exchange Future			14.44000		14.40280			0.0000	3,407,840.00	236	113
\$ / R On 29/04/2019 Foreign Exchange Future			14.44510		14.40800			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.44680		14.40970			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.45890		14.42170			0.0000	0.00	0	85,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.46230		14.42510			0.0000	0.00	0	25,000
\$ / R On 10/05/2019 Foreign Exchange Future			14.46400		14.42680			0.0000	0.00	0	0
\$ / R On 13/05/2019 Foreign Exchange Future			14.46900		14.43170			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.47240		14.43510			0.0000	0.00	0	2
\$ / R On 17/05/2019 Foreign Exchange Future			14.47580		14.43850			0.0000	0.00	0	0
\$ / R On 20/05/2019 Foreign Exchange Future			14.48120		14.44370			0.0000	0.00	0	0
\$ / R On 24/05/2019 Foreign Exchange Future			14.48830		14.45050			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.49710		14.45920			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.50060		14.46260			0.0000	3,422,141.60	236	327
\$ / R On 03/06/2019 Foreign Exchange Future			14.50580		14.46780			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.50750		14.46950			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.51800		14.47990			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.52500		14.48690			0.0000	1,309,544,950.00	90,158	835,129
\$ / R On 20/06/2019 Foreign Exchange Future			14.53540		14.49720			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.54950		14.51110			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.55470		14.51630			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.55830		14.51980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/07/2019	Foreign Exchange Future			14.56000		14.52150			0.0000	0.00	0	175
\$ / R	On	31/07/2019	Foreign Exchange Future			14.60790		14.56870			0.0000	6,982,576.20	478	1,460
\$ / R	On	01/08/2019	Foreign Exchange Future			14.60980		14.57050			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.63160		14.59180			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.66240		14.62190			0.0000	1,759,488.00	120	2,336
\$ / R	On	02/09/2019	Foreign Exchange Future			14.66780		14.62730			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.67140		14.63080			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.67320		14.63260			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.68750		14.64670			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.69290		14.65200			0.0000	573,023.10	39	27,618
\$ / R	On	30/09/2019	Foreign Exchange Future			14.71820		14.67690			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.72190		14.68040			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.77500		14.73240			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.82830		14.78570			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.83350		14.79130			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.83700		14.79500			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.85280		14.81160			0.0000	222,792.00	15	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.88480		14.84470			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.88850		14.84830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.94200		14.90120			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.99450		14.95320			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.00030		14.95870			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.02730		14.98450			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.05980		15.01610			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.11080		15.06700			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.17780		15.13270			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.19750		15.15200			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.28840		15.24110			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.38710		15.33720			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,325,912,810.90</b>	<b>91,282</b>	<b>1,111,558</b>
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			638.62470	600.089	26.26	0.9984	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			1.42470	0.089	26.26	0.0016	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			11.63970	7.921	15.62	0.0745	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			309.63970	343.021	15.62	0.9255	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.03370	0.036	27.92	0.0003	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,489.73370	1,526.836	27.92	0.9997	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,409.74300	1,446.838	26.58	0.9997	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.04300	0.038	26.58	0.0003	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			199.92200	226.715	14.72	0.7895	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			40.22200	29.915	14.72	0.2105	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,200.54600	1,163.419	22.83	0.9980	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.24600	0.219	22.83	0.0020	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,550.31870	1,513.217	23.70	0.9998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.01870	0.017	23.70	0.0002	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			118.42860	92.907	13.53	0.5024	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			78.12860	89.707	13.53	0.4976	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			442.19980	406.966	17.65	0.9014	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			11.89980	13.766	17.65	0.0986	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			0.43320	0.218	20.56	0.0021	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			920.13320	957.018	20.56	0.9979	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			466.30730	500.596	16.50	0.9658	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			6.60730	3.796	16.50	0.0342	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			239.97350	268.565	15.02	0.8387	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			30.27350	21.766	15.02	0.1613	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			19.60200	23.628	16.44	0.1118	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			491.30200	532.528	16.44	0.8882	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			157.40590	164.720	16.18	0.4858	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			129.10590	173.620	16.18	0.5142	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			678.64000	717.094	16.54	0.9546	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			6.94000	8.194	16.54	0.0454	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			28.75880	34.405	16.39	0.1520	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			420.45880	463.305	16.39	0.8480	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			73.30260	82.918	16.55	0.2806	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			298.40260	345.218	16.55	0.7194	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			16.53000	17.961	16.03	0.0852	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			581.63000	620.261	16.03	0.9148	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			7.98000	8.676	16.09	0.0457	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			713.08000	750.976	16.09	0.9543	0.00	0	50,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Put			72.96720	79.610	16.28	0.2685	0.00	0	40,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Call			319.76720	363.610	16.28	0.7315	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			47.06340	47.737	15.04	0.1794	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			438.76340	476.737	15.04	0.8206	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			335.98240	327.744	16.77	0.6145	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			121.08240	150.144	16.77	0.3855	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Call			568.93160	602.709	13.78	0.8882	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Put			30.43160	26.909	13.78	0.1118	0.00	0	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Put			0.00000	601.931	18.01	0.7830	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Call			0.00000	77.731	18.01	0.2170	155,462.40	2,000	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Call			701.98570	736.796	13.21	0.9454	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Put			13.48570	10.996	13.21	0.0546	0.00	0	20,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Call			0.00000	520.111	14.16	0.8362	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Put			0.00000	44.311	14.16	0.1638	88,622.60	2,000	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Put			312.35950	301.434	16.44	0.5759	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Call			150.85950	177.234	16.44	0.4241	0.00	0	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put			191.70370	185.750	15.67	0.4381	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call			230.20370	261.550	15.67	0.5619	0.00	0	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put			711.70030	687.187	18.41	0.8190	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call			50.20030	62.987	18.41	0.1810	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			131.15960	125.908	14.85	0.3323	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			324.85960	357.108	14.85	0.6677	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			849.15770	820.710	18.43	0.8528	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	20/05/2019	Foreign Exchange Option	15.25	Call		42.85770	51.910	18.43	0.1472	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,080.07900	1,048.195	19.01	0.9102	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		23.77900	29.395	19.01	0.0898	0.00	0	21,000
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Put		133.25200	120.921	14.74	0.3070	0.00	0	50,000
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Call		383.75200	409.221	14.74	0.6930	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		156.12760	143.902	14.61	0.3302	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		385.32760	411.002	14.61	0.6698	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		382.82410	408.742	14.70	0.6556	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		170.22410	158.142	14.70	0.3444	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,358.15770	1,323.477	19.42	0.9141	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		30.75770	34.077	19.42	0.0859	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		412.65630	439.606	14.59	0.6844	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		150.05630	139.006	14.59	0.3156	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,467.28950	1,504.845	16.36	0.9843	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		4.68950	4.245	16.36	0.0157	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		660.45990	632.541	17.01	0.7323	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		113.05990	123.141	17.01	0.2677	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,702.78920	1,666.885	20.12	0.9528	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		15.38920	17.485	20.12	0.0472	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		6.82780	6.307	15.91	0.0229	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,329.42780	1,366.907	15.91	0.9771	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		0.42740	0.392	18.58	0.0015	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,328.22740	2,366.192	18.58	0.9985	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		309.09920	291.278	15.14	0.4914	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		268.59920	288.778	15.14	0.5086	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		541.13460	571.845	14.16	0.7463	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		121.23460	113.845	14.16	0.2537	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		482.08550	511.213	14.33	0.7019	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		152.18550	143.213	14.33	0.2981	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		421.78840	449.033	14.53	0.6506	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		191.88840	181.033	14.53	0.3494	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		61.75890	57.736	13.71	0.1534	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		711.65890	745.736	13.71	0.8466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		373.90790	399.698	14.82	0.5882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		257.00790	244.698	14.82	0.4118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		368.85140	394.450	14.84	0.5832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		261.95140	249.450	14.84	0.4168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		379.01500	404.998	14.80	0.5932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call		213.60580	231.543	15.91	0.3951	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put		12.58370	12.433	14.62	0.0386	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put		424.72010	406.767	15.55	0.5525	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		251.62010	271.767	15.55	0.4475	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		1,236.32120	1,205.052	18.42	0.8576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		63.22120	70.052	18.42	0.1424	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put		506.70580	486.543	15.91	0.6049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put		14.99330	14.815	14.53	0.0452	0.00	0	122,704

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	14.72	Put			464.97100	445.895	15.73	0.5793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			231.87100	250.895	15.73	0.4207	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,300.53990	1,268.719	18.61	0.8692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			57.43990	63.719	18.61	0.1308	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,279.48370	1,317.433	14.62	0.9614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			87.22170	82.605	13.96	0.1940	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			485.65720	466.035	15.82	0.5922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			222.55720	241.035	15.82	0.4078	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,163.69450	1,133.112	18.21	0.8430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			70.59450	78.112	18.21	0.1570	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,221.89330	1,259.815	14.53	0.9548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			292.71400	279.042	14.95	0.4468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,572.27720	1,610.328	15.24	0.9823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			5.37720	5.328	15.24	0.0177	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			557.17520	588.497	14.24	0.7401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			130.27520	123.497	14.24	0.2599	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			664.12170	697.605	13.96	0.8060	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			8.78870	8.676	14.80	0.0279	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			917.43990	889.776	17.45	0.7801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			104.33990	114.776	17.45	0.2199	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,155.22590	1,193.107	14.43	0.9459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			18.32590	18.107	14.43	0.0541	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			339.61400	364.042	14.95	0.5532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			223.88040	212.908	14.69	0.3766	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,202.78470	1,240.696	14.50	0.9524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			15.88470	15.696	14.50	0.0476	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,181.76990	1,151.010	18.26	0.8468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			68.66990	76.010	18.26	0.1532	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,395.68870	1,433.676	14.80	0.9721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			384.17700	410.353	14.79	0.5983	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			671.02040	647.186	16.57	0.6894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			157.92040	172.186	16.57	0.3106	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			27.79690	27.439	14.20	0.0780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,014.69690	1,052.439	14.20	0.9220	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			410.78040	437.908	14.69	0.6234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			671.65420	705.267	13.94	0.8101	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,839.54300	1,877.642	15.99	0.9910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			2.64300	2.642	15.99	0.0090	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			36.31250	35.805	14.05	0.0983	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			923.21250	960.805	14.05	0.9017	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			247.27700	235.353	14.79	0.4017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			33.36210	38.069	19.40	0.0824	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,250.64050	1,288.577	14.57	0.9582	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			13.74050	13.577	14.57	0.0418	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			438.72040	466.778	14.60	0.6483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			201.82040	191.778	14.60	0.3517	0.00	0	1,982

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		84.75420	80.267	13.94	0.1899	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		64.98430	71.982	18.37	0.1460	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		468.00960	496.972	14.50	0.6731	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		181.10960	171.972	14.50	0.3269	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,449.34930	1,416.422	19.04	0.8924	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		46.24930	51.422	19.04	0.1076	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,636.46210	1,603.069	19.40	0.9176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		111.67240	105.808	14.13	0.2327	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,091.98070	1,062.148	17.99	0.8270	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		78.88070	87.148	17.99	0.1730	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		550.46040	581.622	14.26	0.7355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		133.56040	126.621	14.26	0.2645	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,218.08430	1,186.982	18.37	0.8540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		137.67740	150.462	16.87	0.2774	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		255.06300	275.400	15.52	0.4520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		418.16300	400.400	15.52	0.5480	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		934.55110	906.651	17.51	0.7852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		101.45110	111.651	17.51	0.2148	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		598.57240	630.808	14.13	0.7673	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		6.62400	6.546	15.01	0.0215	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		262.08180	282.798	15.46	0.4612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		405.18180	387.798	15.46	0.5388	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,474.42500	3,436.545	21.55	0.9956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		1.32500	1.546	21.55	0.0044	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		750.77740	725.462	16.87	0.7226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		612.78510	645.312	14.09	0.7762	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		282.25340	268.971	14.92	0.4368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		349.15340	373.971	14.92	0.5632	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,552.20990	1,519.450	19.34	0.9059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		39.10990	44.451	19.34	0.0941	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,493.52400	1,531.546	15.01	0.9785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		73.58990	81.380	18.13	0.1628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		686.86280	720.727	13.90	0.8182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		79.96280	75.727	13.90	0.1818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,199.90080	1,168.968	18.31	0.8504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		66.80080	73.968	18.31	0.1496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		105.88510	100.312	14.09	0.2238	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		6.28820	6.219	15.07	0.0205	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,477.52620	1,444.414	19.12	0.8962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		44.42620	49.414	19.12	0.1038	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		725.71450	760.171	13.81	0.8376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		68.81450	65.171	13.81	0.1624	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,136.68990	1,106.380	18.13	0.8372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		52.22090	57.990	18.80	0.1201	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,260.24480	1,298.185	14.59	0.9593	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		13.34480	13.185	14.59	0.0407	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			535.31110	514.440	16.03	0.6214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			202.21110	219.440	16.03	0.3786	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,513.18820	1,551.219	15.07	0.9795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			280.42120	302.103	15.31	0.4847	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			9.62380	9.503	14.75	0.0303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,366.52380	1,404.503	14.75	0.9697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,740.34190	1,778.430	15.71	0.9884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			3.44190	3.430	15.71	0.0116	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,365.32090	1,332.990	18.80	0.8799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			252.11500	239.998	14.80	0.4068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,796.93370	3,835.035	22.74	0.9999	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.03370	0.035	22.74	0.0001	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,207.88590	2,245.997	17.02	0.9965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			0.98590	0.997	17.02	0.0035	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			373.52120	357.103	15.31	0.5153	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,727.99790	2,690.897	19.82	0.9840	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			5.19790	6.297	19.82	0.0160	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			474.06580	456.131	15.59	0.5699	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			251.26580	271.531	15.59	0.4301	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,512.16140	1,480.439	18.74	0.8729	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			63.26140	69.939	18.74	0.1271	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			518.32660	549.641	14.46	0.6670	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			207.22660	200.141	14.46	0.3330	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,847.14620	1,813.630	19.25	0.9168	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			134.09640	146.655	17.18	0.2449	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			8.36180	8.061	13.89	0.0247	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,519.46180	1,557.561	13.89	0.9753	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			821.50490	797.531	16.75	0.7124	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			162.60490	177.031	16.75	0.2876	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			38.24620	43.129	19.25	0.0832	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			489.33690	519.918	14.55	0.6450	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			228.23690	220.418	14.55	0.3550	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			632.68410	666.370	14.15	0.7438	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			141.58410	136.870	14.15	0.2562	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			952.99640	927.156	17.18	0.7551	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			15.43160	13.861	13.37	0.0403	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,341.73160	1,378.561	13.37	0.9597	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,958.76450	1,925.054	19.37	0.9194	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			38.56450	43.354	19.37	0.0806	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,105.52370	1,141.881	13.49	0.9161	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			35.72370	33.581	13.49	0.0839	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put			221.34190	214.225	14.43	0.3385	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call			532.84190	564.225	14.43	0.6615	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,673.83850	1,643.836	18.50	0.8408	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			102.53850	111.736	18.50	0.1592	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			629.85140	662.783	14.46	0.6617	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			261.15140	254.883	14.46	0.3383	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,004.15350	1,971.970	19.13	0.8821	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			282.66370	275.869	14.54	0.3563	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			72.85350	79.870	19.13	0.1179	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			16.20090	18.540	13.49	0.0435	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,584.90090	1,626.440	13.49	0.9565	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			985.54340	963.068	16.78	0.6991	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			214.24340	230.968	16.78	0.3009	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			601.36370	633.769	14.54	0.6437	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			30.29820	31.204	13.13	0.0692	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,360.79820	1,401.004	13.13	0.9308	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,862.33210	1,831.898	18.73	0.8481	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			104.13210	113.498	18.73	0.1519	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			413.21240	404.378	14.95	0.4333	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			525.01240	555.978	14.95	0.5667	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,842.16360	1,813.088	18.56	0.8235	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			134.06360	145.488	18.56	0.1765	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			724.31750	759.510	14.56	0.6613	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			302.41750	297.110	14.56	0.3387	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,178.99750	2,147.506	19.19	0.8628	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			100.89750	109.906	19.19	0.1372	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			33.31860	35.748	13.91	0.0658	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,655.21860	1,698.148	13.91	0.9342	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,148.54410	1,126.571	17.00	0.6973	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			250.44410	268.971	17.00	0.3027	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			696.19310	730.927	14.64	0.6456	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			324.29310	318.527	14.64	0.3544	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			58.96670	59.675	13.48	0.1027	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,396.26670	1,437.475	13.48	0.8973	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			547.14500	536.802	15.28	0.4813	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			507.94500	538.202	15.28	0.5187	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,385.94560	4,348.057	21.93	0.9704	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			18.54560	21.257	21.93	0.0296	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			606.40100	595.290	15.45	0.4985	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			503.10100	532.790	15.45	0.5015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			617.47240	650.940	15.02	0.5743	1,301,879.80	2,000	16,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			550.00530	581.934	15.24	0.5313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			548.00530	539.034	15.24	0.4687	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,102.45460	1,142.916	13.96	0.8000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			150.45460	150.016	13.96	0.2000	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,050.95780	1,091.069	14.03	0.7824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			168.95780	168.169	14.03	0.2176	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,659.41330	3,623.246	21.17	0.9420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			41.41330	46.146	21.17	0.0580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			138.12280	137.905	13.91	0.1878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,140.12280	1,180.805	13.91	0.8122	0.00	0	5,666



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	14.12	Call			820.15320	857.057	14.45	0.6857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			288.15320	284.157	14.45	0.3143	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			791.75060	777.187	15.94	0.5700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			413.75060	440.087	15.94	0.4300	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,147.85830	1,127.442	16.85	0.6766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			289.85830	310.342	16.85	0.3234	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			473.50490	502.151	15.60	0.4763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			671.50490	659.251	15.60	0.5237	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			686.71320	721.539	14.81	0.6152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			394.71320	388.639	14.81	0.3848	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			267.59720	286.874	17.06	0.3025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,235.59720	1,213.974	17.06	0.6975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,818.82710	1,860.118	14.21	0.9369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			36.82710	37.218	14.21	0.0631	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			718.30720	753.679	14.72	0.6329	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			366.30720	360.779	14.72	0.3671	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			771.14960	756.968	15.89	0.5625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			423.14960	449.868	15.89	0.4375	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,676.97650	1,718.487	13.89	0.9236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			44.97650	45.587	13.89	0.0764	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			636.62550	670.492	14.96	0.5859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			444.62550	437.592	14.96	0.4141	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			883.44030	867.236	16.19	0.6014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			375.44030	400.136	16.19	0.3986	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			529.82150	560.401	15.32	0.5172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			577.82150	567.501	15.32	0.4828	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			959.25790	998.596	14.15	0.7482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			207.25790	205.695	14.15	0.2518	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,617.52480	2,584.558	19.75	0.8846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			89.52480	97.458	19.75	0.1154	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,144.64170	2,114.501	18.93	0.8420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			126.64170	137.401	18.93	0.1580	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			945.94620	984.820	14.16	0.7428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			213.94620	211.920	14.16	0.2572	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,561.15810	2,528.480	19.66	0.8803	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			93.15810	101.380	19.66	0.1197	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			484.27390	513.310	15.55	0.4843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			652.27390	640.410	15.55	0.5157	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			3,980.56770	3,943.689	21.52	0.9532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			32.56770	36.589	21.52	0.0468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			1,029.33720	1,069.284	14.05	0.7747	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			177.33720	176.384	14.05	0.2253	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			256.86940	253.487	14.33	0.2911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			868.86940	906.386	14.33	0.7089	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			608.35500	597.394	15.41	0.4967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call			510.35500	540.294	15.41	0.5033	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,135.53110	2,105.454	18.91	0.8410	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			127.53110	138.354	18.91	0.1590	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,305.95070	1,347.338	13.72	0.8593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			93.95070	94.438	13.72	0.1407	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put			343.52700	338.444	14.64	0.3524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call			745.52700	781.344	14.64	0.6476	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			1,065.52220	1,105.737	14.01	0.7875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			163.52220	162.837	14.01	0.2125	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,297.78700	1,339.150	13.73	0.8572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			95.78700	96.250	13.73	0.1428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,289.64890	1,330.985	13.74	0.8551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			97.64890	98.085	13.74	0.1449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,174.42920	2,215.332	15.00	0.9611	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			22.42920	22.432	15.00	0.0389	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,441.77370	1,417.601	17.54	0.7403	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			223.77370	240.501	17.54	0.2597	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			913.24790	951.264	14.22	0.7289	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			231.24790	228.364	14.22	0.2711	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,664.62510	2,631.424	19.84	0.8881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			86.62510	94.324	19.84	0.1119	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,903.70930	3,944.710	18.73	0.9967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			1.70930	1.810	18.73	0.0033	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,254.58350	3,219.514	20.73	0.9236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			56.58350	62.414	20.73	0.0764	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			521.94900	552.272	15.36	0.5116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			589.94900	579.372	15.36	0.4884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,179.53670	1,158.676	16.93	0.6844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			281.53670	301.576	16.93	0.3156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			279.49600	299.426	16.95	0.3137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,187.49600	1,166.526	16.95	0.6863	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,331.29140	3,295.994	20.81	0.9275	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			53.29140	58.894	20.81	0.0725	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			767.89350	804.058	14.58	0.6593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			325.89350	321.158	14.58	0.3407	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,054.29210	3,019.777	20.50	0.9123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			66.29210	72.677	20.50	0.0877	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			702.36630	737.464	14.76	0.6240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			380.36630	374.564	14.76	0.3760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,853.78150	3,817.168	21.38	0.9491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			35.78150	40.068	21.38	0.0509	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,009.87170	3,972.934	21.55	0.9541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			31.87170	35.834	21.55	0.0459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			838.17160	875.311	14.40	0.6944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			276.17160	272.411	14.40	0.3056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			318.84510	340.871	16.61	0.3497	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,046.84510	1,027.971	16.61	0.6503	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,048.96870	4,011.954	21.60	0.9553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		30.96870	34.854	21.60	0.0447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		952.58540	991.694	14.15	0.7455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		210.58540	208.794	14.15	0.2545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,686.10690	4,648.139	22.05	0.9718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		18.10690	21.039	22.05	0.0282	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,465.71260	1,507.440	13.55	0.8957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		63.71260	64.539	13.55	0.1043	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		894.02840	931.834	14.27	0.7204	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		242.02840	238.934	14.27	0.2796	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		808.30750	845.051	14.48	0.6798	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		296.30750	292.152	14.48	0.3202	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,555.45100	1,597.183	13.61	0.9100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		53.45100	54.283	13.61	0.0900	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		126.50610	126.490	13.87	0.1760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,178.50610	1,219.390	13.87	0.8240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,678.80930	3,642.596	21.19	0.9428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		40.80930	45.496	21.19	0.0572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		465.47240	458.040	15.02	0.4257	0.00	0	14,000
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		164.62140	177.875	18.53	0.1904	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,987.72140	1,959.675	18.53	0.8096	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,288.68650	1,267.476	17.09	0.6938	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		285.58650	305.677	17.09	0.3062	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		784.97550	821.629	14.64	0.6494	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		358.07550	353.429	14.64	0.3506	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		812.89050	849.983	14.57	0.6634	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		335.99050	331.783	14.57	0.3366	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,340.50210	2,309.884	19.15	0.8484	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		127.40210	138.084	19.15	0.1516	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		50.54390	53.250	14.06	0.0826	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,727.44390	1,771.450	14.06	0.9174	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		87.26660	88.535	13.73	0.1275	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,437.66660	1,480.435	13.73	0.8725	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,159.11010	2,131.014	18.63	0.8014	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		191.51010	206.014	18.63	0.1986	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		899.35170	938.566	14.64	0.6662	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		366.95170	363.566	14.64	0.3338	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,451.61270	1,430.061	17.31	0.6956	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,461.65380	1,505.971	13.91	0.8493	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,799.73820	1,845.085	14.14	0.9047	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		67.33820	70.085	14.14	0.0953	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		314.01270	335.061	17.31	0.3044	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,510.58980	2,479.993	19.21	0.8374	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		152.98980	164.993	19.21	0.1626	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		871.56960	910.382	14.71	0.6535	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		389.16960	385.382	14.71	0.3465	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	31/10/2019	Foreign Exchange Option	13.39	Put			119.25380	120.971	13.91	0.1507	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,303.60420	2,276.038	18.76	0.7931	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			219.30420	234.338	18.76	0.2069	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			979.21230	1,018.486	14.69	0.6693	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			393.51230	390.186	14.69	0.3307	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,653.50640	2,623.547	19.30	0.8272	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			415.87900	412.179	14.77	0.3425	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			179.20640	191.847	19.30	0.1728	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			81.76360	83.996	14.12	0.1038	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,867.46360	1,912.296	14.12	0.8962	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,589.22950	1,567.736	17.52	0.6942	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			344.92950	366.036	17.52	0.3058	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			951.57900	990.479	14.77	0.6575	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			152.23870	153.850	14.04	0.1691	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,503.53870	1,547.350	14.04	0.8309	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			732.63490	724.057	15.63	0.4763	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			687.63490	721.057	15.63	0.5237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,367.51150	1,409.903	14.26	0.7862	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			215.91150	217.103	14.26	0.2138	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,282.68520	2,257.129	18.68	0.7802	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			244.28520	259.929	18.68	0.2198	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,235.08070	5,198.690	21.68	0.9490	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,424.65990	1,406.761	17.15	0.6529	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			420.66060	444.147	17.12	0.3502	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,409.06060	1,391.347	17.12	0.6498	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			366.96090	364.854	14.60	0.3089	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,874.40850	1,916.087	14.06	0.8895	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			92.80850	93.287	14.06	0.1105	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			418.45140	441.849	17.13	0.3487	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,416.85140	1,399.050	17.13	0.6513	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			416.25990	439.561	17.15	0.3471	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			354.50230	375.045	17.65	0.3029	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,074.40580	1,113.561	14.59	0.6934	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			362.80580	360.761	14.59	0.3066	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,406.00150	2,379.554	18.87	0.7935	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			227.60150	242.354	18.87	0.2065	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,068.56090	1,107.654	14.60	0.6911	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			313.44350	332.513	18.03	0.2726	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,086.17180	1,126.014	14.57	0.6978	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			354.57180	353.214	14.57	0.3022	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,062.74290	1,101.774	14.61	0.6888	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			371.14290	368.974	14.61	0.3112	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,672.90230	1,652.245	17.65	0.6971	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			74.19740	74.176	14.08	0.0913	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,174.53940	1,215.924	14.47	0.7283	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			302.93940	303.123	14.47	0.2717	0.00	0	139,860

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,023.53660	2,000.060	18.27	0.7486	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			285.13660	302.860	18.27	0.2514	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,871.84350	1,849.713	18.03	0.7274	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			503.95320	499.762	15.03	0.3773	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,135.69840	1,176.808	14.51	0.7153	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			324.09840	324.008	14.51	0.2847	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,855.17970	1,833.209	18.00	0.7249	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			316.77970	336.009	18.00	0.2751	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,015.79740	2,056.975	14.08	0.9087	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			342.10570	362.061	17.76	0.2938	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,268.63780	1,310.583	14.36	0.7578	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			257.03780	257.783	14.36	0.2422	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,432.60530	2,405.973	18.91	0.7962	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			224.20530	238.773	18.91	0.2038	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			905.55320	942.562	15.03	0.6227	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			187.86010	200.366	19.40	0.1739	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,092.09720	1,132.278	14.56	0.7000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			350.49720	349.478	14.56	0.3000	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,771.97330	1,750.316	17.84	0.7126	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			333.57330	353.116	17.84	0.2874	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,730.50570	1,709.261	17.76	0.7062	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			46.68070	51.490	21.68	0.0510	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,936.52260	2,976.916	14.22	0.9783	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			14.92260	14.116	14.22	0.0217	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,900.66260	1,942.237	14.06	0.8933	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			89.06260	89.437	14.06	0.1067	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,756.26010	2,727.566	19.40	0.8261	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,452.31370	2,427.017	18.82	0.7864	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			247.01370	261.817	18.82	0.2136	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,062.17450	1,100.120	14.70	0.6729	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			417.47450	415.320	14.70	0.3271	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,801.01640	2,773.684	19.34	0.8186	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			205.71640	218.484	19.34	0.1814	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			95.01160	96.944	14.03	0.1104	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,939.71160	1,981.744	14.03	0.8896	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,738.50670	1,718.756	17.68	0.6949	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			373.20670	393.556	17.68	0.3051	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,034.59300	1,072.221	14.78	0.6619	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			439.89300	437.421	14.78	0.3381	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			184.76110	186.680	14.15	0.1846	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,543.06110	1,585.180	14.15	0.8154	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			216.64040	218.820	14.27	0.1978	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,577.84040	1,620.820	14.27	0.8022	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			752.05910	747.109	15.57	0.4316	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			925.25910	961.609	15.57	0.5684	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			249.18990	251.199	14.36	0.2090	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	02/03/2020	Foreign Exchange Option	13.59	Call			1,617.88990	1,661.499	14.36	0.7910	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,026.70140	2,999.590	19.36	0.7918	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			281.20140	296.890	19.36	0.2082	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,055.39850	2,035.290	17.98	0.6917	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			439.89850	462.590	17.98	0.3083	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			666.57540	697.287	16.65	0.4352	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,292.07540	1,279.987	16.65	0.5648	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			1,018.10160	1,056.482	15.39	0.5959	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			693.60160	689.182	15.39	0.4041	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			663.65680	694.283	16.67	0.4337	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,299.15680	1,286.983	16.67	0.5663	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,519.38170	1,563.593	14.53	0.7580	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			314.88170	316.293	14.53	0.2420	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,161.49850	3,133.627	19.54	0.8020	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			265.99850	280.927	19.54	0.1980	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			660.75250	691.289	16.68	0.4322	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,306.25250	1,293.989	16.68	0.5678	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,055.15120	2,099.170	13.82	0.8728	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			130.65120	131.870	13.82	0.1272	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,088.93790	1,128.343	15.18	0.6240	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			614.43790	611.043	15.18	0.3760	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,422.92690	2,399.826	18.52	0.7359	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			367.42690	387.126	18.52	0.2641	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,137.16710	2,181.034	13.70	0.8864	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			112.66710	113.734	13.70	0.1136	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,143.93960	1,184.055	15.03	0.6447	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			559.43960	556.755	15.03	0.3553	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,951.37240	1,995.598	13.97	0.8540	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			156.87240	158.298	13.97	0.1460	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,091.86280	3,134.730	12.87	0.9757	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			17.36280	17.430	12.87	0.0243	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,368.64980	1,412.238	14.69	0.7171	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			394.14980	394.938	14.69	0.2829	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,228.83350	2,207.258	18.24	0.7137	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			403.33350	424.558	18.24	0.2863	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			282.31320	283.838	14.47	0.2188	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,658.41320	1,703.638	14.47	0.7812	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			311.92720	313.462	14.54	0.2273	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,688.92720	1,734.262	14.54	0.7727	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			344.74180	346.642	14.63	0.2346	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,737.44180	1,784.442	14.63	0.7654	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,287.18270	3,336.547	13.78	0.9591	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			35.18270	39.047	13.78	0.0409	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,441.37950	1,487.781	15.03	0.6852	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			539.37950	540.281	15.03	0.3148	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,587.66800	2,565.280	18.59	0.7067	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	15.16	Put			1,026.24350	1,019.745	16.12	0.4601	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			479.66800	502.781	18.59	0.2933	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,014.36550	1,053.392	16.13	0.5384	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,032.36550	1,025.892	16.13	0.4616	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,010.50350	1,049.549	16.15	0.5369	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,038.50350	1,032.049	16.15	0.4631	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,018.24350	1,057.245	16.12	0.5399	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,171.85260	1,165.550	16.40	0.4748	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,042.95260	1,083.950	16.40	0.5252	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,157.52630	1,201.624	16.38	0.5434	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,170.32630	1,164.524	16.38	0.4566	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,153.70710	1,197.881	16.39	0.5421	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,176.50710	1,170.781	16.39	0.4579	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,161.20850	1,205.382	16.37	0.5448	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,164.00850	1,158.282	16.37	0.4552	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,545,964.80</b>	<b>6,000</b>	<b>6,616,138</b>
<b>Total \$ / R</b>												<b>1,327,458,775.70</b>	<b>97,282</b>	<b>7,727,696</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.52500		14.48690			0.0000	0.00	0	454
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.69290		14.65200			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.85280		14.81160			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.02730		14.98450			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>454</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			37,390.78890	39,969.788	14.82	0.5882	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			25,700.78890	24,469.788	14.82	0.4118	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			36,885.13920	39,444.962	14.84	0.5832	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			26,195.13920	24,944.962	14.84	0.4168	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			37,901.49610	40,499.828	14.80	0.5932	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			25,211.49610	23,999.828	14.80	0.4068	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			52,982.14860	56,040.101	15.32	0.5172	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			57,782.14860	56,750.101	15.32	0.4828	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			52,586.91300	55,632.230	15.34	0.5144	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			58,386.91300	57,342.230	15.34	0.4856	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			53,379.88380	56,465.167	15.30	0.5200	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			57,179.88380	56,175.167	15.30	0.4800	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			112,294.81190	116,396.292	14.53	0.7110	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			33,134.81190	33,116.292	14.53	0.2890	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			111,661.25220	115,757.704	14.53	0.7088	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			33,501.25220	33,477.705	14.53	0.2912	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			112,931.27820	117,037.322	14.52	0.7131	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			32,771.27820	32,757.322	14.52	0.2869	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			100,901.20490	104,725.393	15.42	0.5923	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			70,451.20490	69,995.393	15.42	0.4077	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			100,450.07670	104,267.016	15.43	0.5904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Put			71,000.07670	70,537.016	15.43	0.4096	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Call			101,354.93280	105,185.795	15.40	0.5941	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			69,904.93280	69,455.795	15.40	0.4059	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>454</b>
£ / R	On 26/04/2019	Foreign Exchange Future				18.63560		18.66000			0.0000	521,796.80	28	92
£ / R	On 29/04/2019	Foreign Exchange Future				18.64530		18.66970			0.0000	0.00	0	27
£ / R	On 31/05/2019	Foreign Exchange Future				18.74820		18.77150			0.0000	524,949.60	28	119
£ / R	On 14/06/2019	Foreign Exchange Future				18.79270		18.81610			0.0000	188,096,134.30	10,009	118,669
£ / R	On 28/06/2019	Foreign Exchange Future				18.83750		18.86080			0.0000	0.00	0	49
£ / R	On 16/09/2019	Foreign Exchange Future				19.09590		19.11650			0.0000	19,191,379.50	1,005	24,418
£ / R	On 13/12/2019	Foreign Exchange Future				19.37800		19.39930			0.0000	0.00	0	12,845
£ / R	On 16/03/2020	Foreign Exchange Future				19.68570		19.70590			0.0000	0.00	0	6,274
£ / R	On 12/06/2020	Foreign Exchange Future				19.97470		20.00000			0.0000	0.00	0	0
£ / R	On 14/09/2020	Foreign Exchange Future				20.28940		20.30000			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>208,334,260.20</b>	<b>11,070</b>	<b>162,493</b>
£ / R	On 26/04/2019	Foreign Exchange Option		18.11	Put			1.60250	0.890	23.96	0.0111	0.00	0	0
£ / R	On 26/04/2019	Foreign Exchange Option		18.11	Call			551.60250	526.490	23.96	0.9889	0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option		17.68	Put			1.57450	0.721	20.15	0.0057	0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option		17.68	Call			991.27450	966.021	20.15	0.9943	0.00	0	0
£ / R	On 31/05/2019	Foreign Exchange Option		19.28	Call			163.27790	159.265	15.33	0.2888	0.00	0	0
£ / R	On 31/05/2019	Foreign Exchange Option		19.28	Put			671.77790	691.065	15.33	0.7112	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call			483.22360	474.116	14.02	0.5767	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Put			297.12360	311.416	14.02	0.4233	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Call			477.74100	468.748	14.03	0.5726	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Put			301.64100	316.048	14.03	0.4274	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Call			488.75080	479.526	14.02	0.5808	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Put			292.65080	306.826	14.02	0.4192	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.00	Put			94.04330	101.019	13.62	0.1894	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.00	Call			910.14330	893.719	13.62	0.8106	0.00	0	1,000
£ / R	On 28/06/2019	Foreign Exchange Option		18.49	Put			267.08930	280.733	13.87	0.3633	0.00	0	0
£ / R	On 28/06/2019	Foreign Exchange Option		18.49	Call			637.88930	628.233	13.87	0.6367	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.81	Call			824.84260	823.845	14.14	0.5848	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.81	Put			518.34260	537.945	14.14	0.4152	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.27	Put			303.85130	319.716	13.91	0.2913	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.27	Call			1,150.35130	1,145.616	13.91	0.7087	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		19.15	Call			658.01970	658.731	14.31	0.5054	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		19.15	Put			691.51970	712.831	14.31	0.4946	0.00	0	500
£ / R	On 16/09/2019	Foreign Exchange Option		18.82	Call			819.48910	818.550	14.14	0.5825	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.82	Put			522.98910	542.650	14.14	0.4175	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Call			814.16480	813.284	14.15	0.5801	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Put			527.66480	547.383	14.15	0.4199	0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option		19.95	Call			680.84870	684.951	15.10	0.4280	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,231.54870	1,256.951	15.10	0.5720	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,964.45900	2,988.390	16.85	0.8216	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			233.75900	236.390	16.85	0.1784	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			677.48040	681.587	15.10	0.4264	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,238.18040	1,263.587	15.10	0.5736	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			674.12740	678.239	15.11	0.4248	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,244.82740	1,270.239	15.11	0.5752	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,222.43910	1,223.866	14.43	0.6346	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			573.13910	595.866	14.43	0.3654	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			863.11100	872.118	15.37	0.4434	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,467.21100	1,496.418	15.37	0.5566	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			869.96720	878.983	15.36	0.4460	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,454.06720	1,483.283	15.36	0.5540	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			736.09690	762.261	14.69	0.3727	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,441.99690	1,447.961	14.69	0.6273	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			866.53270	875.544	15.36	0.4447	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,460.63270	1,489.844	15.36	0.5553	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Put			0.00000	1,328.390	15.45	0.4715	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Call			0.00000	1,301.493	15.44	0.5309	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Put			0.00000	1,316.793	15.44	0.4691	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Call			0.00000	1,297.285	15.44	0.5297	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Put			0.00000	1,322.585	15.44	0.4703	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Call			0.00000	1,293.090	15.45	0.5285	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Call			0.00000	1,509.532	15.88	0.5362	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Put			0.00000	1,520.132	15.88	0.4638	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Call			0.00000	1,505.350	15.89	0.5352	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Put			0.00000	1,525.950	15.89	0.4648	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Call			0.00000	1,513.763	15.88	0.5372	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Put			0.00000	1,514.363	15.88	0.4628	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total £ / R</b>												<b>208,334,260.20</b>	<b>11,070</b>	<b>164,993</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13090		0.13020			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13340		0.13260			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13580		0.13500			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13840		0.13760			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,051.08110	989.638	18.47	0.8286	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,036.35500	1,104.625	14.44	0.9508	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			16.35500	14.625	14.44	0.0492	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			320.30990	354.531	15.96	0.5582	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			300.30990	264.531	15.96	0.4418	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			71.08110	79.638	18.47	0.1714	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,324.46000	1,391.744	13.31	0.9045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			64.46000	51.744	13.31	0.0955	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			666.94220	708.171	15.78	0.6217	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			406.94220	368.171	15.78	0.3783	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			310.09550	330.675	17.65	0.3519	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,050.09550	990.675	17.65	0.6481	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,609.15970	1,675.581	13.98	0.8781	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			109.15970	95.581	13.98	0.1219	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			962.98560	1,008.238	16.08	0.6571	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			462.98560	428.238	16.08	0.3429	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			556.56270	585.083	17.73	0.4425	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,056.56270	1,005.083	17.73	0.5575	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			810.14270	844.689	17.60	0.5056	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,050.14270	1,004.689	17.60	0.4944	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			516.52030	539.571	18.72	0.3570	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,756.52030	1,699.571	18.72	0.6430	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,246.27240	1,294.823	15.95	0.6882	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			486.27240	454.823	15.95	0.3118	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	26/04/2019	Foreign Exchange Future			16.09370		16.13670			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.20930		16.25180			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.24250		16.28480			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.25570		16.29810			0.0000	239,446,461.00	14,730	116,989
€ / R	On	14/08/2019	Foreign Exchange Future			16.46150		16.50250			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.57300		16.61330			0.0000	15,412,890.00	930	40,097
€ / R	On	13/12/2019	Foreign Exchange Future			16.87240		16.91330			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.08080		17.12290			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.20340		17.24330			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>254,859,351.00</b>	<b>15,660</b>	<b>194,136</b>
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			293.51540	328.549	20.78	0.9671	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			10.21540	2.249	20.78	0.0329	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			229.84800	248.328	13.66	0.4574	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			331.64800	307.628	13.66	0.5426	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			3.11960	3.307	16.12	0.0103	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,037.91960	1,995.807	16.12	0.9897	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			987.13430	946.293	12.75	0.8922	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			39.03430	40.593	12.75	0.1078	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			554.39730	582.197	14.73	0.6559	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			212.49730	197.897	14.73	0.3441	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			188.63760	175.450	14.97	0.3116	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			728.57850	759.770	15.35	0.7338	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			154.61560	143.538	15.38	0.2632	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			736.51560	767.838	15.38	0.7368	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	16.86	Call			158.76930	147.429	15.32	0.2692	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			620.53760	649.750	14.97	0.6884	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			720.66930	751.729	15.32	0.7308	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			156.67850	145.470	15.35	0.2662	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			272.96990	290.753	13.31	0.3451	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			745.46990	722.253	13.31	0.6549	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,182.52420	3,222.958	18.91	0.9501	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			35.02420	34.458	18.91	0.0499	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			628.02710	607.932	13.60	0.5863	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			365.52710	386.432	13.60	0.4137	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			330.29400	320.429	14.99	0.3613	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			837.79400	868.929	14.99	0.6387	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,413.44660	1,449.108	16.10	0.7386	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			161.75700	174.612	12.83	0.2192	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			254.97270	250.380	16.11	0.2598	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,421.67270	1,457.380	16.11	0.7402	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			253.21570	248.666	16.13	0.2583	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,429.91570	1,465.666	16.13	0.7417	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			256.74660	252.108	16.10	0.2614	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			143.80110	141.827	17.34	0.1574	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,839.33740	1,876.747	16.92	0.8063	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			182.63740	179.747	16.92	0.1937	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			992.82990	969.130	13.08	0.7204	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			229.52990	246.130	13.08	0.2796	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,155.05700	1,127.612	12.83	0.7808	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,130.50110	2,168.827	17.34	0.8426	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,833.26700	3,874.803	19.21	0.8912	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			126.56700	127.203	19.21	0.1088	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,061.36660	3,102.812	18.30	0.8461	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			384.79240	407.449	13.55	0.3231	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,070.52690	3,111.978	18.32	0.8468	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			183.82690	184.378	18.32	0.1532	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			235.12520	251.712	13.22	0.2308	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			435.80470	433.682	16.04	0.3277	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,532.50470	1,571.282	16.04	0.6723	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,207.81110	3,168.422	14.48	0.9673	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			24.51110	26.022	14.48	0.0327	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,148.09240	1,129.849	13.55	0.6769	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			278.84080	297.418	13.30	0.2603	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			433.63960	431.548	16.06	0.3264	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,540.33960	1,579.148	16.06	0.6736	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,860.58290	2,822.348	14.10	0.9515	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			37.28290	39.948	14.10	0.0485	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,448.42520	1,424.112	13.22	0.7692	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			184.66660	185.212	18.30	0.1539	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			431.48690	429.432	16.07	0.3250	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	18.03	Put			1,548.18690	1,587.032	16.07	0.6750	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,727.00730	2,689.366	13.95	0.9437	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			43.70730	46.966	13.95	0.0563	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,342.14080	1,319.818	13.30	0.7397	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			756.91410	791.159	14.45	0.4434	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			969.81410	961.959	14.45	0.5566	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			807.90440	843.107	14.56	0.4596	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			930.80440	923.907	14.56	0.5404	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			848.63660	884.558	14.64	0.4720	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			901.53660	895.358	14.64	0.5280	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			618.73680	650.003	14.13	0.3953	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,091.63680	1,080.803	14.13	0.6047	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			570.04000	572.506	16.24	0.3497	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,796.74000	1,839.106	16.24	0.6503	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			574.55680	576.977	16.22	0.3521	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,781.25680	1,823.577	16.22	0.6479	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			572.29000	574.736	16.23	0.3509	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,788.99000	1,831.336	16.23	0.6491	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>742,703</b>
<b>Total € / R</b>												<b>254,859,351.00</b>	<b>15,660</b>	<b>936,839</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.19780		10.20500			0.0000	126,085,599.20	12,364	26,408
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.34020		10.34580			0.0000	4,136,080.00	400	1,913
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.47690		10.48220			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.62510		10.62910			0.0000	1,593,765.00	150	0
<b>Total AU\$ / R Future</b>												<b>131,815,444.20</b>	<b>12,914</b>	<b>28,721</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			16.09720	16.910	14.13	0.0727	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			831.09720	839.110	14.13	0.9273	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			17.18290	17.993	14.08	0.0768	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			812.18290	820.193	14.08	0.9232	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			16.63180	17.443	14.11	0.0747	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			821.63180	829.643	14.11	0.9253	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			158.77100	163.976	12.46	0.3236	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			562.97100	573.776	12.46	0.6764	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			156.44100	161.603	12.48	0.3198	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			570.64100	581.403	12.48	0.6802	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			154.14610	159.266	12.51	0.3159	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			578.34610	589.066	12.51	0.6841	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			243.35300	247.943	12.55	0.3648	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			661.15300	671.043	12.55	0.6352	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			240.71370	245.281	12.57	0.3617	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			668.51370	678.381	12.57	0.6383	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			246.02200	250.635	12.53	0.3680	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			653.82200	663.734	12.53	0.6320	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
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			736.04970	745.691	12.74	0.6659	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			218.24970	222.591	12.74	0.3341	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			750.09080	756.827	12.66	0.6056	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			326.35200	329.075	12.67	0.3916	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			757.25200	763.975	12.67	0.6084	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			323.54240	326.251	12.69	0.3889	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			764.44240	771.151	12.69	0.6111	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			329.19080	331.927	12.66	0.3944	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>131,815,444.20</b>	<b>12,914</b>	<b>29,721</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77670		10.75360			0.0000	0.00	0	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.92470		10.89980			0.0000	0.00	0	1,415
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.06440		11.03980			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.21680		11.19240			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			186.14330	197.397	13.11	0.4919	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			232.54330	220.697	13.11	0.5081	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			182.20780	193.284	13.15	0.4844	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			238.60780	226.584	13.15	0.5156	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			190.15320	201.878	13.09	0.4995	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			226.55320	215.178	13.09	0.5005	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			193.47630	203.727	14.08	0.3345	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			683.67630	669.027	14.08	0.6655	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			191.13070	201.270	14.10	0.3312	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			691.33070	676.570	14.10	0.6688	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			195.85380	206.215	14.05	0.3378	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			676.05380	661.514	14.05	0.6622	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			289.48700	301.674	14.04	0.3744	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			789.68700	777.274	14.04	0.6256	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			286.85500	298.947	14.05	0.3717	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			797.05500	784.547	14.05	0.6283	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			292.14400	304.427	14.02	0.3772	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			782.34400	770.027	14.02	0.6228	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			381.71630	396.218	13.99	0.4027	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			879.31630	869.418	13.99	0.5973	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			378.90810	393.328	14.00	0.4003	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			886.50810	876.528	14.00	0.5997	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			384.54650	399.134	13.97	0.4050	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			872.14650	862.334	13.97	0.5950	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>

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	14/06/2019	Foreign Exchange Future			14.30450		14.30820			0.0000	0.00	0	1,193
CHF / R	On	16/09/2019	Foreign Exchange Future			14.59760		14.59890			0.0000	0.00	0	450
CHF / R	On	13/12/2019	Foreign Exchange Future			14.87570		14.87690			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.18280		15.18350			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,643</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			157.43310	159.179	15.36	0.3130	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			579.23310	584.679	15.36	0.6870	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			155.12790	156.852	15.39	0.3092	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			586.92790	592.352	15.39	0.6908	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			159.77300	161.541	15.32	0.3169	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			571.57300	577.041	15.32	0.6831	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			223.24730	229.371	16.64	0.2616	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,314.34730	1,321.771	16.64	0.7384	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			221.56420	227.669	16.66	0.2599	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,322.66420	1,330.069	16.66	0.7401	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			224.94480	231.084	16.62	0.2633	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,306.04480	1,313.484	16.62	0.7367	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,471.16290	1,479.763	16.88	0.6756	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			385.98590	393.376	16.90	0.3230	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,479.08590	1,487.676	16.90	0.6770	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			390.14850	397.563	16.87	0.3259	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,463.24850	1,471.863	16.87	0.6741	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			388.06290	395.463	16.88	0.3244	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			476.19340	484.507	17.60	0.3213	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,922.69340	1,931.707	17.60	0.6787	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			474.26290	482.568	17.62	0.3202	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,930.76290	1,939.769	17.62	0.6798	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			478.12850	486.460	17.59	0.3224	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,914.62850	1,923.660	17.59	0.6776	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>1,643</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17780		2.18350			0.0000	0.00	0	1,485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.22150		2.22700			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26310		2.26860			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30880		2.31420			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			664.27680	629.823	12.98	0.6512	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			229.27680	251.823	12.98	0.3488	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			600.84630	568.583	12.99	0.6146	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			265.84630	290.583	12.99	0.3854	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			541.15410	511.099	12.99	0.5772	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	14/06/2019	Foreign Exchange Option	2.16	Put			306.15410	333.099	12.99	0.4228	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,975.50690	2,022.774	14.65	0.7864	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			278.00850	270.482	14.48	0.2381	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,808.00850	1,855.481	14.48	0.7619	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			261.23770	253.608	14.56	0.2256	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,891.23770	1,938.608	14.56	0.7744	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			245.50690	237.774	14.65	0.2136	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			285.80490	275.835	15.43	0.1904	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,999.80490	3,044.835	15.43	0.8096	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			272.64010	261.974	15.47	0.1824	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,086.64010	3,130.974	15.47	0.8176	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			299.61170	290.375	15.40	0.1986	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,913.61170	2,959.375	15.40	0.8014	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,469.96670	3,518.145	15.81	0.7798	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			442.09690	436.292	15.71	0.2339	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,300.09690	3,348.292	15.71	0.7661	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			426.74970	420.937	15.76	0.2270	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,384.74970	3,432.937	15.76	0.7730	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			411.96670	406.144	15.81	0.2202	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85320		1.84870			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.87770		1.87300			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90110		1.89640			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			969.78060	1,011.046	14.03	0.8461	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			82.78060	79.046	14.03	0.1539	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			890.98870	931.197	14.14	0.8169	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			103.98870	99.197	14.14	0.1831	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,051.88830	1,094.059	13.91	0.8725	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			64.88830	62.059	13.91	0.1275	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			956.34240	1,001.183	14.55	0.6507	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			426.34240	424.183	14.55	0.3493	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			901.80630	946.135	14.67	0.6275	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			471.80630	469.135	14.67	0.3725	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,013.46790	1,058.777	14.43	0.6738	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			383.46790	381.777	14.43	0.3262	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,236.28960	1,282.629	14.87	0.6483	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			572.28960	571.629	14.87	0.3517	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,183.38560	1,229.000	14.98	0.6305	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			619.38560	618.000	14.98	0.3695	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,132.47430	1,177.331	15.08	0.6129	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			668.47430	666.331	15.08	0.3871	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 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			0.14220		0.14170			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14200		0.14150			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14180		0.14070			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14160		0.14060			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			1.67980		1.68850			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.70450		1.71310			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.72730		1.73580			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			9.62760		9.58720			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.75830		9.71610			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.88320		9.84040			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.01700		9.97350			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			75.11030	85.390	13.74	0.2867	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			407.91030	377.790	13.74	0.7133	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			73.14580	83.210	13.78	0.2806	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			415.94580	385.610	13.78	0.7194	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			77.12460	87.627	13.70	0.2929	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			399.92460	370.027	13.70	0.7071	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			251.80850	272.660	12.88	0.4701	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			385.70850	364.360	12.88	0.5299	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			248.24850	268.887	12.91	0.4652	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			392.14850	370.587	12.91	0.5348	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			255.41350	276.481	12.86	0.4749	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			379.31350	358.181	12.86	0.5251	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			230.42810	246.378	13.72	0.3567	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			740.02810	713.179	13.72	0.6433	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			228.01170	243.780	13.73	0.3536	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			747.61170	720.580	13.73	0.6464	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			232.90900	249.008	13.70	0.3597	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			732.50900	705.808	13.70	0.6403	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			300.87220	317.657	13.75	0.3775	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			847.37220	820.657	13.75	0.6225	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			298.38010	315.042	13.77	0.3749	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			854.88010	828.042	13.77	0.6251	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			303.38700	320.295	13.73	0.3800	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			839.88700	813.295	13.73	0.6200	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			1.34460		1.34250			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35110		1.34870			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35680		1.35330			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			225.00000	246.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			125.00000	146.000		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			325.00000	346.000		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			187.00000	211.000		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			87.00000	111.000		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			287.00000	311.000		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			133.00000	168.000		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			33.00000	68.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			233.00000	268.000		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			1.29380		1.29880			0.0000	0.00	0	702
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29970		1.30470			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30470		1.30970			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31000		1.31510			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>702</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>702</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.11920		1.12500			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.12800		1.13390			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.13600		1.14190			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.14480		1.15070			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
<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			10.66680		10.66140			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.80960		10.80250			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.94530		10.93840			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			679.86190	685.171	12.62	0.9201	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			18.46190	18.371	12.62	0.0799	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			670.44780	675.756	12.57	0.9177	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			19.04780	18.956	12.57	0.0823	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			689.29380	694.605	12.67	0.9225	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			17.89380	17.805	12.67	0.0775	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			480.05230	489.866	12.40	0.6463	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			207.55230	210.266	12.40	0.3537	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			474.25610	484.054	12.41	0.6417	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			211.75610	214.454	12.41	0.3583	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			485.89900	495.724	12.39	0.6510	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			203.39900	206.124	12.39	0.3490	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			579.82920	590.818	12.79	0.6182	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			311.42920	315.518	12.79	0.3818	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			574.51350	585.482	12.81	0.6146	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			316.11350	320.182	12.81	0.3854	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			585.18730	596.193	12.78	0.6218	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			306.78730	310.893	12.78	0.3782	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			2.37350		2.39260			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.26300		2.28460			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.16530		2.18880			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.02890	0.022	30.91	0.0003	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,137.42890	1,156.522	30.91	0.9997	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.02630	0.020	30.91	0.0003	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,147.42630	1,166.520	30.91	0.9997	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.03180	0.024	30.91	0.0004	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,127.43180	1,146.524	30.91	0.9996	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			160.68130	173.384	21.66	0.5828	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			91.16630	82.554	21.62	0.4047	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Put			166.56630	179.554	21.62	0.5953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			99.51930	90.335	21.71	0.4297	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			154.91930	167.335	21.71	0.5703	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			95.28130	86.384	21.66	0.4172	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			118.52260	108.307	22.54	0.4218	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			209.72260	223.007	22.54	0.5782	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			114.56730	104.880	22.55	0.4123	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			215.76730	229.580	22.55	0.5877	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			110.70620	101.543	22.56	0.4030	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			221.90620	236.243	22.56	0.5970	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>0</b>
<b>Total Futures</b>												<b>1 920 921 866.30</b>	<b>130,926</b>	<b>1,507,517</b>
<b>Total Options</b>												<b>1 545 964.80</b>	<b>6,000</b>	<b>7,362,341</b>
<b>Grand Total:</b>												<b>1,922,467,831.10</b>	<b>136,926</b>	<b>8,869,858</b>