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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/03/2019 Foreign Exchange Future			14.43180		14.37970			0.0000	649,431,000.00	45,000	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.45280		14.38480			0.0000	1,011,696,000.00	70,000	20,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.45620		14.38810			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.45790		14.38980			0.0000	0.00	0	10,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.45960		14.39150			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.46470		14.39650			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.46640		14.39820			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.46970		14.40150			0.0000	335,697,040.00	23,200	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.47140		14.40310			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.48880		14.41980			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.49220		14.42330			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.50250		14.43350			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.50770		14.43860			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.51290		14.44370			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.51460		14.44540			0.0000	6,241,278.00	430	4,591
\$ / R On 07/05/2019 Foreign Exchange Future			14.52670		14.45740			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.53010		14.46080			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.53700		14.46760			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.54910		14.47950			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.56470		14.49500			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.56820		14.49850			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.57340		14.50370			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.57510		14.50540			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.58550		14.51580			0.0000	145,855,000.00	10,000	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.59240		14.52270			0.0000	2,583,380,126.40	177,036	854,071
\$ / R	On	20/06/2019	Foreign Exchange Future			14.60280		14.53310			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.61700		14.54690			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.62240		14.55210			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.62600		14.55550			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.67590		14.60390			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.67760		14.60560			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.69860		14.62640			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.72870		14.65580			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.73410		14.66100			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.73770		14.66450			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.73950		14.66620			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.75390		14.68010			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.75930		14.68530			0.0000	10,331,510.00	700	27,907
\$ / R	On	30/09/2019	Foreign Exchange Future			14.78450		14.71030			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.78820		14.71390			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.84100		14.76600			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.89480		14.81840			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.90040		14.82390			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.90410		14.82750			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.92080		14.84390			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.95430		14.87630			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.95800		14.87980			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.01180		14.93200			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.06400		14.98350			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.06960		14.98890			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.09580		15.01410			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.12930		15.04570			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.18420		15.09630			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.25330		15.16010			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.27360		15.17890			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.36770		15.26920			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.46620		15.36430			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>4,742,631,954.40</b>	<b>326,366</b>	<b>1,122,610</b>
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			21.51360	0.000	10.47	0.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			201.21360	231.800	10.47	1.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			30.30560	0.000	10.47	0.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			180.60560	98.200	10.47	1.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			0.71070	0.000	10.47	0.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			580.41070	631.800	10.47	1.0000	0.00	0	0
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			88.29260	28.172	11.67	0.2917	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			103.09260	110.972	11.67	0.7083	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	20.74	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,178.10000	2,246.200	20.74	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			405.54030	464.377	17.92	0.9382	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			17.44030	8.177	17.92	0.0618	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			69.44830	79.731	14.81	0.4341	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			181.34830	123.531	14.81	0.5659	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			517.16970	580.221	18.87	0.9680	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			9.06970	4.021	18.87	0.0320	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			81.77060	94.746	15.47	0.4456	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			191.97060	136.846	15.47	0.5544	0.00	0	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			21.06150	14.052	18.66	0.0873	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			410.86150	471.952	18.66	0.9127	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			8.75040	6.464	19.93	0.0425	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			558.55040	624.363	19.93	0.9575	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			51.21880	32.987	17.22	0.1867	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			261.01880	310.887	17.22	0.8133	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,399.62950	1,331.466	25.42	0.9935	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			1.12950	1.066	25.42	0.0065	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			139.58060	98.778	15.85	0.4211	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			131.08060	158.378	15.85	0.5789	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,041.45020	973.476	22.43	0.9810	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			2.95020	3.076	22.43	0.0190	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			256.00090	301.712	16.89	0.7842	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			64.50090	42.112	16.89	0.2158	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			220.82720	262.323	16.63	0.7407	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			79.32720	52.723	16.63	0.2593	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			942.78630	1,010.474	21.09	0.9937	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			1.28630	0.874	21.09	0.0063	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			13.17710	8.161	18.60	0.0517	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			534.67710	597.761	18.60	0.9483	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.10910	0.080	23.90	0.0006	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,391.60910	1,459.680	23.90	0.9994	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			327.33040	267.200	17.04	0.7259	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			48.83040	56.800	17.04	0.2741	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			133.88480	99.472	15.76	0.3751	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			180.38480	214.172	15.76	0.6249	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.26130	0.017	16.62	0.0002	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,348.46130	1,416.417	16.62	0.9998	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			40.92960	32.370	16.41	0.1399	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			442.42960	502.070	16.41	0.8601	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			158.12720	129.505	16.33	0.3900	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			211.22720	250.905	16.33	0.6100	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			299.44880	349.161	16.27	0.7291	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			96.34880	77.761	16.27	0.2709	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			12.17840	10.330	16.09	0.0531	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			655.27840	721.730	16.09	0.9469	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	15/04/2019	Foreign Exchange Option	14.11	Put		87.77200	72.404	14.33	0.2298	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		397.57200	451.204	14.33	0.7702	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put		219.15170	192.475	15.33	0.4300	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call		242.45170	284.675	15.33	0.5700	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put		247.72140	218.418	15.51	0.4637	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call		221.02140	260.618	15.51	0.5363	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put		241.87010	213.091	15.47	0.4570	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call		225.17010	265.291	15.47	0.5430	21,223,312.00	80,000	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put		208.57510	182.589	15.25	0.4163	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call		251.87510	294.789	15.25	0.5837	5,895,784.00	20,000	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put		290.57450	261.951	15.37	0.4894	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call		224.07450	264.451	15.37	0.5106	13,222,530.00	50,000	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put		0.00000	125.050	14.60	0.3053	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call		0.00000	427.550	14.60	0.6947	10,688,755.00	25,000	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put		0.00000	291.468	15.56	0.5191	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call		0.00000	243.968	15.56	0.4809	6,099,195.00	25,000	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		701.73930	655.201	17.61	0.7368	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		100.33930	122.901	17.61	0.2632	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		128.89140	114.353	14.61	0.2674	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		462.59140	517.253	14.61	0.7326	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,210.93130	1,154.977	19.40	0.8677	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		46.33130	59.577	19.40	0.1323	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,540.95770	1,481.199	20.47	0.9170	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		26.35770	35.799	20.47	0.0830	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		549.64860	510.156	16.81	0.6466	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		155.04860	184.756	16.81	0.3534	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		382.99340	433.529	15.02	0.6552	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		187.59340	168.929	15.02	0.3448	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,450.82300	1,520.524	16.65	0.9799	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		5.42300	5.924	16.65	0.0201	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		20.34790	20.646	15.04	0.0650	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		975.74790	1,045.246	15.04	0.9350	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		412.06700	464.135	14.91	0.6823	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		166.66700	149.535	14.91	0.3177	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		4.30920	4.759	16.88	0.0163	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,529.70920	1,599.359	16.88	0.9837	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		306.40090	283.690	15.63	0.4510	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		313.80090	360.391	15.63	0.5490	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		55.26830	51.220	14.44	0.1311	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		796.06830	861.320	14.44	0.8689	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		192.96690	177.368	15.17	0.3281	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		453.76690	507.468	15.17	0.6719	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		82.94450	74.743	14.47	0.1772	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		683.74450	744.843	14.47	0.8228	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		142.78370	131.172	14.88	0.2587	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		570.38370	628.172	14.88	0.7413	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	15.50	Put		1,125.34600	1,077.273	18.73	0.7891	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		104.84600	126.373	18.73	0.2109	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		243.53290	227.354	15.47	0.3575	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		473.03290	526.454	15.47	0.6425	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		912.54250	869.328	18.05	0.7297	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		142.04250	168.428	18.05	0.2703	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		254.42150	239.577	15.49	0.3515	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		519.42150	574.277	15.49	0.6485	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		516.03870	570.683	15.54	0.6400	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		267.53870	252.483	15.54	0.3600	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,388.41340	1,338.264	19.29	0.8189	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		96.91340	116.464	19.29	0.1811	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		544.15350	599.819	15.45	0.6599	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		245.65350	231.619	15.45	0.3401	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,508.22020	1,579.127	14.12	0.9694	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		9.72020	10.927	14.12	0.0306	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		736.81280	701.823	17.29	0.6393	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		225.31280	260.023	17.29	0.3607	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,716.36380	1,662.341	20.12	0.8699	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		64.86380	80.541	20.12	0.1301	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		14.96970	14.537	13.71	0.0402	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,373.46970	1,442.737	13.71	0.9598	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		3.52360	4.392	18.06	0.0107	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,367.22360	2,437.792	18.06	0.9893	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		404.55800	384.888	15.95	0.4609	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		399.95800	449.988	15.95	0.5391	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		130.33600	123.809	14.73	0.2102	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		816.13600	879.309	14.73	0.7898	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		660.57840	720.427	15.13	0.7101	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		204.77840	194.927	15.13	0.2899	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		605.65220	663.959	15.28	0.6771	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		239.85220	228.459	15.28	0.3229	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		548.58860	605.052	15.45	0.6398	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		282.78860	269.552	15.45	0.3602	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		780.27390	842.879	14.91	0.7629	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		591.19030	649.058	15.40	0.6576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		268.49030	256.658	15.40	0.3424	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		82.27800	77.991	14.39	0.1458	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		113.15430	134.301	19.19	0.1896	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,660.11890	1,609.710	19.65	0.8388	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		92.81890	112.110	19.65	0.1612	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,141.63720	1,099.339	18.26	0.7405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		164.33720	191.739	18.26	0.2595	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		563.22870	620.188	15.49	0.6394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		215.94660	206.324	15.19	0.2957	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,260.81800	1,216.106	18.60	0.7681	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			143.51800	168.506	18.60	0.2319	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			378.63900	424.786	16.19	0.4953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			505.93900	482.386	16.19	0.5047	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,480.45430	1,431.901	19.19	0.8104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			195.98660	226.767	17.83	0.2994	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			713.20070	774.369	15.07	0.7289	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			190.50070	181.969	15.07	0.2711	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			386.13330	432.775	16.14	0.5022	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			493.43330	470.375	16.14	0.4978	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			668.64660	728.724	15.19	0.7043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			12.33100	17.106	22.28	0.0295	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			820.48490	786.155	17.29	0.6446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			243.18490	278.555	17.29	0.3554	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			372.94560	356.917	15.77	0.4227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			475.64560	529.317	15.77	0.5773	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			993.28660	954.367	17.83	0.7006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			101.67930	121.759	19.45	0.1736	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,538.15420	1,609.825	14.22	0.9580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			15.45420	17.425	14.22	0.0420	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			794.16410	857.040	14.87	0.7695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			151.46410	144.640	14.87	0.2305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,449.63100	3,384.706	22.28	0.9705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			146.30870	171.630	18.55	0.2357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			183.59520	175.364	15.04	0.2642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			726.29520	787.764	15.04	0.7358	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,507.31820	1,458.343	19.26	0.8149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			110.01820	130.743	19.26	0.1851	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,578.97930	1,529.359	19.45	0.8264	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			136.88040	130.683	14.79	0.2142	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,183.85050	1,140.669	18.38	0.7507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			156.55050	183.069	18.38	0.2493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,313.67450	1,381.129	13.78	0.9338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			30.97450	28.728	13.78	0.0662	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,243.60870	1,199.230	18.55	0.7643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			320.36750	362.320	16.61	0.4386	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,557.72300	1,629.358	14.30	0.9592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			15.02300	16.958	14.30	0.0408	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			21.80460	20.843	13.71	0.0506	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,414.50460	1,483.243	13.71	0.9494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			829.58040	893.083	14.79	0.7858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			10.94250	12.493	15.20	0.0296	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,400.48070	1,353.241	18.98	0.7961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			123.18070	145.641	18.98	0.2039	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,832.99530	3,902.769	21.09	0.9991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.29530	0.369	21.09	0.0009	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			617.66750	589.920	16.61	0.5614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			342.54850	327.717	15.67	0.4009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,248.66440	2,319.322	17.06	0.9842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			5.96440	6.922	17.06	0.0158	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			462.78320	441.405	16.04	0.4803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			405.48320	453.805	16.04	0.5197	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,783.64250	1,854.893	15.20	0.9704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			500.21610	554.887	15.69	0.5955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			347.51610	332.487	15.69	0.4045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			495.22310	549.698	15.70	0.5918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			352.52310	337.298	15.70	0.4082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			505.24850	560.117	15.67	0.5991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			0.00000	420.842	16.22	0.4918	51,638,947.69	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			0.00000	1,233.046	18.64	0.7718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			0.00000	165.446	18.64	0.2282	20,300,836.90	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			550.79580	525.506	16.36	0.5286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			353.49580	397.906	16.36	0.4714	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			131.65890	155.197	18.81	0.2157	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			0.00000	1,399.360	13.75	0.9371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			0.00000	26.960	13.75	0.0629	3,308,124.38	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			570.52120	544.490	16.44	0.5386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			343.22120	386.890	16.44	0.4614	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			0.00000	488.442	16.22	0.5082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			152.06850	178.067	18.45	0.2434	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,277.66060	1,344.931	13.85	0.9267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			34.96060	32.531	13.85	0.0733	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,616.51120	1,688.040	14.53	0.9625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			13.81120	15.640	14.53	0.0375	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,338.95890	1,292.797	18.81	0.7843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			212.19010	202.726	15.17	0.2922	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			773.38690	835.855	14.92	0.7595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			160.68690	153.455	14.92	0.2405	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			977.18150	938.657	17.78	0.6958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			199.88150	231.057	17.78	0.3042	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,209.36850	1,165.667	18.45	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			42.86590	40.089	13.97	0.0867	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			466.08900	519.356	15.80	0.5700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			383.38900	366.956	15.80	0.4300	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,259.79570	1,326.970	13.88	0.9230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			37.09570	34.570	13.88	0.0770	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			674.89010	735.126	15.17	0.7078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			149.15840	174.818	18.50	0.2395	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,442.41830	1,512.391	13.82	0.9515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			19.71830	19.991	13.82	0.0485	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			745.61040	713.570	17.05	0.6164	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			268.31040	305.970	17.05	0.3836	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,215.56590	1,282.489	13.97	0.9133	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,086.94890	1,153.021	14.22	0.8799	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			536.27300	592.300	15.57	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			313.57300	299.900	15.57	0.3789	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,882.27630	1,953.379	15.60	0.9742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			9.57630	10.979	15.60	0.0258	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,226.45840	1,182.418	18.50	0.7605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,004.97800	1,070.391	14.39	0.8542	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			337.62040	322.983	15.65	0.3972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			510.32040	565.383	15.65	0.6028	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,304.63620	1,372.045	13.80	0.9320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			31.93620	29.645	13.80	0.0680	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			64.24890	60.621	14.22	0.1201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			290.52870	277.788	15.49	0.3606	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			157.57390	150.479	14.91	0.2371	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,723.11880	2,662.748	21.58	0.9312	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			36.21880	45.548	21.58	0.0688	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			557.62980	533.703	16.28	0.5233	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			370.72980	416.503	16.28	0.4767	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,544.43600	1,497.301	19.07	0.7996	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			131.33600	154.301	19.07	0.2004	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			636.91210	695.096	15.34	0.6569	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			290.01210	278.096	15.34	0.3431	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,868.21470	1,817.026	19.78	0.8470	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			228.32740	261.659	17.64	0.3172	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			24.97530	25.530	14.40	0.0538	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,571.87530	1,642.530	14.40	0.9462	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			886.76820	853.215	17.27	0.6444	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			263.66820	300.215	17.27	0.3556	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			95.11470	114.026	19.78	0.1530	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			609.09530	666.425	15.42	0.6399	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			312.19530	299.425	15.42	0.3601	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			744.91010	805.932	15.05	0.7170	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			218.01010	208.932	15.05	0.2830	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,011.42740	974.659	17.64	0.6828	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			38.80600	36.701	13.93	0.0744	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,400.90600	1,469.101	13.93	0.9256	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,977.14760	1,924.911	19.89	0.8540	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			92.64760	110.911	19.89	0.1460	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,181.00640	1,248.386	14.29	0.8733	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			75.50640	72.386	14.29	0.1267	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,705.23460	1,660.000	18.94	0.7828	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			169.13460	195.900	18.94	0.2172	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			737.69580	798.104	15.26	0.6578	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			333.79580	322.204	15.26	0.3422	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,025.63230	1,975.807	19.55	0.8268	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			356.21140	343.954	15.34	0.3570	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	31/07/2019	Foreign Exchange Option	16.50	Call			129.53230	151.707	19.55	0.1732	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			45.13850	45.967	14.63	0.0767	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,649.03850	1,721.867	14.63	0.9233	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,041.75770	1,008.360	17.31	0.6461	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			305.65770	344.260	17.31	0.3539	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			710.11140	769.854	15.34	0.6430	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			68.15770	65.866	14.21	0.1058	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,433.75770	1,503.466	14.21	0.8942	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,888.92590	1,842.514	19.11	0.7959	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			165.32590	191.114	19.11	0.2041	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			484.20170	469.259	15.65	0.4201	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			630.60170	687.859	15.65	0.5799	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,870.09050	1,825.871	18.89	0.7763	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			195.89050	224.571	18.89	0.2237	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			822.69990	884.660	15.21	0.6600	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			366.89990	355.960	15.21	0.3400	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,198.51690	2,149.891	19.49	0.8175	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			154.31690	178.591	19.49	0.1825	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			63.31730	63.640	14.66	0.0916	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,719.11730	1,792.340	14.66	0.9084	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,196.56620	1,163.088	17.41	0.6535	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			332.36620	371.788	17.41	0.3465	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			795.22220	856.604	15.28	0.6466	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			389.42220	377.904	15.28	0.3534	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			99.04290	96.598	14.31	0.1306	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,470.04290	1,540.698	14.31	0.8694	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			611.56120	594.609	15.88	0.4615	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			606.06120	662.309	15.88	0.5385	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,394.52250	4,331.777	24.21	0.9291	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			60.72250	71.277	24.21	0.0709	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			667.76430	649.321	15.99	0.4770	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			597.86430	653.221	15.99	0.5230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			143.12080	140.045	14.48	0.1680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,939.56060	4,014.235	19.12	0.9927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.26060	4.935	19.12	0.0073	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,219.93750	2,295.278	15.17	0.9475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			34.63750	35.978	15.17	0.0525	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,480.65750	1,443.081	17.89	0.6979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			295.95750	332.381	17.89	0.3021	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,225.60580	1,192.986	17.32	0.6447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			360.90580	402.287	17.32	0.3553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,002.86280	1,070.283	14.86	0.7196	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			287.56280	280.983	14.86	0.2804	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,675.69290	2,622.797	20.08	0.8493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			130.99290	152.097	20.08	0.1507	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			861.77550	925.645	15.18	0.6594	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			386.47550	376.345	15.18	0.3406	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,262.27110	3,203.242	21.18	0.8871	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			97.57110	112.542	21.18	0.1129	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			616.48790	673.008	15.91	0.5317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			651.18790	633.708	15.91	0.4683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,865.05430	3,803.894	22.73	0.9088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			80.35430	93.194	22.73	0.0912	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			358.64590	399.868	17.34	0.3535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,233.34590	1,200.568	17.34	0.6465	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,339.64780	3,280.301	21.38	0.8904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			94.94780	109.601	21.38	0.1096	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			401.85950	446.414	17.03	0.3870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,096.55950	1,067.114	17.03	0.6130	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,059.85590	3,002.925	20.71	0.8770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			105.15590	122.225	20.71	0.1230	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			797.51360	859.837	15.35	0.6289	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			442.21360	430.537	15.35	0.3711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,693.21630	4,632.649	24.55	0.9312	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			58.51630	71.949	24.55	0.0688	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,021.59350	3,959.991	23.13	0.9133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			76.89350	89.291	23.13	0.0867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			930.20360	995.531	15.01	0.6898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			334.90360	326.232	15.01	0.3102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			901.18130	965.913	15.08	0.6771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			355.88130	346.613	15.08	0.3229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,060.78010	3,999.071	23.23	0.9143	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			76.08010	88.371	23.23	0.0857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,041.84860	1,110.242	14.81	0.7339	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			266.54860	260.942	14.81	0.2661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,689.37800	3,628.765	22.28	0.9033	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			84.67800	98.065	22.28	0.0967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,537.64280	1,611.268	14.41	0.8691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			102.34280	101.968	14.41	0.1309	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			984.29900	1,050.664	14.88	0.7124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			298.99900	291.364	14.88	0.2876	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,187.77640	1,257.512	14.66	0.7820	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			202.47640	198.212	14.66	0.2180	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,623.27520	1,698.826	14.51	0.8830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			87.97520	89.526	14.51	0.1170	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			176.00790	172.279	14.58	0.1965	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,261.30790	1,331.579	14.58	0.8035	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			188.92300	184.934	14.62	0.2071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,224.22300	1,294.234	14.62	0.7929	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			528.13890	514.127	15.60	0.4140	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			713.43890	773.427	15.60	0.5860	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			645.78430	703.605	15.81	0.5488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			610.48430	594.305	15.81	0.4512	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,194.79360	1,162.828	17.25	0.6375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			370.09360	412.128	17.25	0.3625	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,137.83900	1,207.158	14.71	0.7663	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			222.53900	217.858	14.71	0.2337	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,669.88890	3,609.341	22.23	0.9027	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			85.18890	98.641	22.23	0.0973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			345.42750	385.688	17.44	0.3430	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,280.12750	1,246.388	17.44	0.6570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			912.70380	977.675	15.05	0.6822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			347.40380	338.375	15.05	0.3178	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			848.66810	825.362	16.43	0.5402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			503.96810	554.662	16.43	0.4598	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			828.59110	805.816	16.38	0.5336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			513.89110	565.116	16.38	0.4664	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			566.53800	620.441	16.13	0.5008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			731.23800	711.141	16.13	0.4992	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			782.08890	844.012	15.40	0.6213	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			456.78890	444.712	15.40	0.3787	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			937.89760	912.285	16.65	0.5684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			463.19760	511.585	16.65	0.4316	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,875.02000	1,950.608	14.80	0.9158	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			59.72000	61.308	14.80	0.0842	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			813.19350	875.912	15.31	0.6365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			427.89350	416.612	15.31	0.3635	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,629.46270	2,577.020	20.00	0.8455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			134.76270	156.320	20.00	0.1545	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,738.98910	1,814.592	14.64	0.8992	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			73.68910	75.292	14.64	0.1008	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			732.49880	793.053	15.54	0.5960	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			507.19880	493.753	15.54	0.4040	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,384.10780	1,455.117	14.46	0.8359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			138.80780	135.817	14.46	0.1641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,574.15940	2,522.272	19.91	0.8407	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			139.45940	161.572	19.91	0.1593	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			624.54410	681.625	15.89	0.5366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			639.24410	622.325	15.89	0.4634	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,376.25130	1,447.221	14.47	0.8339	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			140.95130	137.921	14.47	0.1661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,368.42080	1,439.345	14.48	0.8320	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,359.33700	2,310.495	19.41	0.8093	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			179.63700	204.995	19.41	0.1907	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			80.06240	79.582	14.59	0.1023	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,790.36240	1,864.082	14.59	0.8977	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			224.64820	254.277	18.83	0.2310	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,014.34820	1,969.777	18.83	0.7690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,332.35530	1,298.223	17.46	0.6558	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			362.65530	402.723	17.46	0.3442	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			878.38350	941.260	15.22	0.6513	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			418.08350	406.760	15.22	0.3487	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			905.80390	969.230	15.14	0.6635	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			395.50390	384.730	15.14	0.3365	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			128.60110	125.907	14.42	0.1492	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,512.50110	1,584.107	14.42	0.8508	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,185.18840	2,139.906	18.93	0.7653	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			251.18840	280.906	18.93	0.2347	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			989.10580	1,053.593	15.16	0.6671	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			423.10580	412.593	15.16	0.3329	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,493.13550	1,457.209	17.67	0.6615	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,537.81160	1,609.665	14.52	0.8323	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,861.88750	1,936.509	14.57	0.8888	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			95.88750	95.509	14.57	0.1112	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			389.13550	428.209	17.67	0.3385	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,529.55250	2,480.323	19.48	0.8025	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			205.55250	231.323	19.48	0.1975	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			961.85720	1,025.745	15.23	0.6557	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			445.85720	434.745	15.23	0.3443	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			161.81160	158.665	14.52	0.1677	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,326.64730	2,280.445	18.97	0.7615	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			275.04730	305.245	18.97	0.2385	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,063.87640	1,129.395	15.15	0.6709	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			445.47640	434.595	15.15	0.3291	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,670.51250	2,620.659	19.49	0.7965	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			468.26780	456.791	15.22	0.3397	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			228.91250	255.459	19.49	0.2035	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			108.34080	107.480	14.46	0.1166	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,926.74080	2,002.280	14.46	0.8834	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,625.68570	1,588.330	17.79	0.6639	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			414.08570	453.130	17.79	0.3361	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,036.66780	1,101.591	15.22	0.6603	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			194.04770	190.997	14.59	0.1823	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,577.94770	1,651.397	14.59	0.8177	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			783.84020	765.758	16.03	0.4605	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			771.34020	829.858	16.03	0.5395	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,444.98040	1,517.578	14.77	0.7774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			261.08040	256.778	14.77	0.2226	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,305.56660	2,260.314	18.86	0.7501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			299.46660	331.114	18.86	0.2499	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,250.63100	5,189.224	23.47	0.9134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,447.60530	1,414.645	17.38	0.6224	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,706.46050	1,668.883	17.87	0.6680	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			420.36050	459.683	17.87	0.3320	0.00	0	52,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			489.15100	532.946	17.40	0.3762	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,455.25100	1,422.146	17.40	0.6238	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			376.08180	412.487	18.23	0.3023	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,167.54180	1,237.127	15.04	0.6970	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			403.64180	396.327	15.04	0.3030	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			486.80980	530.460	17.41	0.3747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,462.90980	1,429.660	17.41	0.6253	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			491.50530	535.445	17.38	0.3776	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			92.98210	92.605	14.30	0.1016	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,255.62920	1,326.328	14.95	0.7246	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			351.72920	345.528	14.95	0.2754	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,155.32440	1,224.738	15.06	0.6930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			411.42440	403.938	15.06	0.3070	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,902.18180	1,861.687	18.23	0.6977	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			554.64060	542.046	15.44	0.3706	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,217.33250	1,287.566	14.99	0.7128	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			373.43250	366.766	14.99	0.2872	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,885.83570	1,845.389	18.20	0.6953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			379.73570	416.189	18.20	0.3047	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,066.88210	2,143.405	14.30	0.8984	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			406.88840	445.275	17.98	0.3230	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,348.12740	1,419.831	14.86	0.7514	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			304.22740	299.031	14.86	0.2486	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,452.93690	2,406.068	19.08	0.7663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			276.83690	306.868	19.08	0.2337	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			988.54060	1,052.846	15.44	0.6294	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			235.34140	262.222	19.54	0.2030	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,173.68910	1,243.356	15.04	0.6990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			399.78910	392.556	15.04	0.3010	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,803.68420	1,764.516	18.05	0.6832	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			397.58420	435.316	18.05	0.3168	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,762.98840	1,724.475	17.98	0.6770	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			94.53100	110.024	23.47	0.0866	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,969.33070	3,048.036	13.95	0.9753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.43070	17.236	13.95	0.0247	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,956.55690	2,032.667	14.37	0.8819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			112.65690	111.867	14.37	0.1181	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,771.44140	2,721.422	19.54	0.7970	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,473.82370	2,427.097	19.01	0.7575	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			300.12370	331.397	19.01	0.2425	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,142.82070	1,210.531	15.14	0.6752	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			466.52070	456.231	15.14	0.3248	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,817.48480	2,767.178	19.50	0.7904	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			253.78480	281.478	19.50	0.2096	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			119.44970	118.454	14.31	0.1205	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,995.74970	2,072.754	14.31	0.8795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,771.64930	1,733.322	17.90	0.6670	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			437.94930	477.622	17.90	0.3330	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,115.58170	1,182.721	15.20	0.6652	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			489.28170	478.421	15.20	0.3348	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			227.33520	223.758	14.68	0.1950	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,617.13520	1,691.758	14.68	0.8050	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			258.89490	254.890	14.76	0.2058	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,650.89490	1,726.690	14.76	0.7942	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			797.60480	780.162	15.87	0.4205	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,001.10480	1,064.162	15.87	0.5795	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			290.49280	286.220	14.81	0.2151	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,689.39280	1,765.820	14.81	0.7849	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,135.70690	3,219.747	14.03	0.9618	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			31.60690	33.947	14.03	0.0382	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,442.54640	1,517.216	15.08	0.7167	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			438.44640	431.416	15.08	0.2833	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			734.66710	787.786	16.86	0.4537	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,330.56710	1,301.986	16.86	0.5463	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,254.44650	2,211.411	18.37	0.6909	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			458.54650	497.211	18.37	0.3091	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			731.63760	784.629	16.87	0.4523	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,337.53760	1,308.829	16.87	0.5477	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			728.62790	781.480	16.89	0.4509	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,344.52790	1,315.680	16.89	0.5491	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,083.07580	2,042.287	18.12	0.6693	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			497.17580	538.087	18.12	0.3307	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,120.26710	2,198.176	14.38	0.8612	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			166.16710	162.376	14.38	0.1388	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,164.11340	1,230.797	15.50	0.6308	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			660.01340	644.997	15.50	0.3692	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,043.38660	2,991.826	19.45	0.7691	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			327.48660	357.626	19.45	0.2309	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,200.85270	2,278.997	14.30	0.8739	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			146.75270	143.197	14.30	0.1261	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,219.07670	1,286.959	15.36	0.6501	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			604.97670	591.159	15.36	0.3499	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			323.99940	319.048	14.91	0.2237	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,729.69940	1,808.348	14.91	0.7763	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			355.61470	350.470	15.03	0.2314	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,761.91470	1,844.670	15.03	0.7686	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			392.38500	385.591	15.15	0.2381	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,812.48500	1,898.891	15.15	0.7619	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,532.35390	1,615.513	15.71	0.6864	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			603.45390	591.913	15.71	0.3136	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,637.16510	2,585.682	19.11	0.6815	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			556.06510	599.282	19.11	0.3185	0.00	0	900

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	15.18	Call			1,103.90940	1,173.797	16.76	0.5501	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,098.84790	1,074.176	16.75	0.4485	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,105.00940	1,080.197	16.76	0.4499	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,111.60140	1,181.770	16.74	0.5529	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,092.70140	1,068.170	16.74	0.4471	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,332.52050	3,429.475	14.49	0.9489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			53.62050	55.875	14.49	0.0511	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,107.74790	1,177.776	16.75	0.5515	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,231.41770	1,204.730	16.90	0.4611	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,130.61770	1,202.430	16.90	0.5389	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,227.11740	1,302.082	16.69	0.5539	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,222.81740	1,195.882	16.69	0.4461	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,234.73510	1,309.862	16.67	0.5564	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,210.43510	1,183.662	16.67	0.4436	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,230.97910	1,305.969	16.68	0.5552	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,216.67910	1,189.769	16.68	0.4448	0.00	0	0
<b>Total \$ / R Option</b>												<b>132,377,484.97</b>	<b>568,112</b>	<b>5,555,429</b>
<b>Total \$ / R</b>												<b>4,875,009,439.37</b>	<b>894,478</b>	<b>6,678,039</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.59240		14.52270			0.0000	145,924.00	10	480
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.75930		14.68530			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.92080		14.84390			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.09580		15.01410			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>145,924.00</b>	<b>10</b>	<b>480</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			50,021.60930	55,488.694	15.69	0.5955	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			34,751.60930	33,248.694	15.69	0.4045	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			49,522.30620	54,969.808	15.70	0.5918	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			35,252.30620	33,729.808	15.70	0.4082	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			50,524.85210	56,011.693	15.67	0.5991	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			34,254.85210	32,771.694	15.67	0.4009	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			62,454.40780	68,162.492	15.89	0.5366	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			63,924.40780	62,232.492	15.89	0.4634	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			62,050.33230	67,730.375	15.90	0.5341	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			64,520.33230	62,800.375	15.90	0.4659	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			62,874.17860	68,597.117	15.87	0.5390	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			63,344.17860	61,667.117	15.87	0.4610	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			120,475.21680	127,482.371	15.00	0.7089	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			38,085.21680	37,402.371	15.00	0.2911	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			119,849.15540	126,848.775	15.01	0.7069	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			38,459.15540	37,768.775	15.01	0.2931	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			121,103.09950	128,118.614	15.00	0.7109	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			37,713.09950	37,038.614	15.00	0.2891	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			108,391.09100	114,867.465	15.71	0.6014	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			74,981.09100	73,287.465	15.71	0.3986	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	Call		107,936.81490	114,401.707	15.73	0.5997		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Put		75,526.81490	73,821.707	15.73	0.4003		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Call		108,847.28160	115,335.123	15.70	0.6031		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put		74,437.28160	72,755.123	15.70	0.3969		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>145,924.00</b>	<b>10</b>	<b>480</b>
£ / R	On 29/03/2019	Foreign Exchange Future		19.06840			18.98900			0.0000		0.00	0	80
£ / R	On 15/04/2019	Foreign Exchange Future		19.12340			19.04260			0.0000		0.00	0	43
£ / R	On 26/04/2019	Foreign Exchange Future		19.15870			19.07760			0.0000		0.00	0	120
£ / R	On 29/04/2019	Foreign Exchange Future		19.16830			19.08710			0.0000		0.00	0	27
£ / R	On 14/06/2019	Foreign Exchange Future		19.31670			19.23410			0.0000		560,184.30	29	198,427
£ / R	On 16/09/2019	Foreign Exchange Future		19.62550			19.53590			0.0000		19,625,500.00	1,000	21,179
£ / R	On 13/12/2019	Foreign Exchange Future		19.91970			19.82560			0.0000		0.00	0	12,846
£ / R	On 16/03/2020	Foreign Exchange Future		20.23930			20.13900			0.0000		0.00	0	4,674
<b>Total £ / R Future</b>												<b>20,185,684.30</b>	<b>1,029</b>	<b>237,396</b>
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Put		14.75120	12.437	23.13	0.0484		0.00	0	0
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Call		913.75120	990.837	23.13	0.9516		0.00	0	0
£ / R	On 15/04/2019	Foreign Exchange Option		18.11	Put		25.84890	34.145	16.17	0.0911		0.00	0	0
£ / R	On 15/04/2019	Foreign Exchange Option		18.11	Call		958.44890	1,047.545	16.17	0.9089		0.00	0	0
£ / R	On 26/04/2019	Foreign Exchange Option		18.11	Put		55.77300	66.025	16.58	0.1309		0.00	0	0
£ / R	On 26/04/2019	Foreign Exchange Option		18.11	Call		1,023.37300	1,114.725	16.58	0.8691		0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option		17.68	Call		1,434.31860	1,520.788	17.13	0.9319		0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option		17.68	Put		27.21860	32.488	17.13	0.0681		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call		884.29900	972.064	15.52	0.6996		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Put		280.19900	285.364	15.52	0.3004		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Call		877.62810	965.247	15.52	0.6972		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Put		283.52810	288.547	15.52	0.3028		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Call		891.00090	978.903	15.52	0.7021		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Put		276.90090	282.203	15.52	0.2979		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.00	Put		123.90490	134.093	15.81	0.1663		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.00	Call		1,358.00490	1,450.793	15.81	0.8337		0.00	0	1,000
£ / R	On 16/09/2019	Foreign Exchange Option		18.81	Call		1,181.79370	1,280.400	15.10	0.6755		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.81	Put		455.89370	464.900	15.10	0.3245		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.27	Put		289.82610	303.752	15.30	0.2347		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.27	Call		1,555.72610	1,659.252	15.30	0.7653		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.82	Call		1,175.52610	1,274.052	15.10	0.6737		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.82	Put		459.62610	468.552	15.10	0.3263		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Call		1,169.28380	1,267.723	15.10	0.6719		0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Put		463.38380	472.223	15.10	0.3281		0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option		19.96	Call		927.16530	1,011.069	15.19	0.5196		0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option		19.96	Put		1,061.56530	1,051.369	15.19	0.4804		0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option		19.97	Call		922.98260	1,006.709	15.20	0.5181		0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option		19.97	Put		1,067.38260	1,057.009	15.20	0.4819		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	Call			931.36380	1,015.437	15.19	0.5212	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,055.76380	1,045.737	15.19	0.4788	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,584.08810	1,686.456	15.11	0.7032	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			508.48810	516.756	15.11	0.2968	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,645.92770	2,598.078	16.47	0.7511	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			341.52770	387.778	16.47	0.2489	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,115.17550	1,200.029	15.27	0.5237	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,266.17550	1,250.729	15.27	0.4763	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			651.81020	656.365	15.11	0.3099	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,790.81020	1,895.665	15.11	0.6901	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,111.03700	1,195.747	15.28	0.5224	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,272.03700	1,256.447	15.28	0.4776	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,106.91170	1,191.479	15.28	0.5211	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,277.91170	1,262.179	15.28	0.4789	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total £ / R</b>												<b>20,185,684.30</b>	<b>1,029</b>	<b>239,396</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13360		0.13120			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13610		0.13370			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13850		0.13600			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14120		0.13870			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			1,047.78910	854.894	17.84	0.6929	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,153.40800	1,380.735	14.13	0.9471	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			33.40800	20.735	14.13	0.0529	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			473.73300	594.318	15.39	0.6580	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			353.73300	234.318	15.39	0.3420	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			167.78910	214.894	17.84	0.3071	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,451.54590	1,645.226	12.34	0.9337	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			81.54590	35.226	12.34	0.0663	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			797.85850	924.924	15.35	0.6849	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			427.85850	314.924	15.35	0.3151	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			411.92090	485.099	17.22	0.4306	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,041.92090	875.099	17.22	0.5694	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,716.77270	1,913.464	12.86	0.9133	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			116.77270	63.464	12.86	0.0867	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,071.08720	1,208.635	15.40	0.7080	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			471.08720	358.635	15.40	0.2920	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			649.00600	742.246	17.20	0.5000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,049.00600	892.246	17.20	0.5000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			913.74360	1,017.365	17.19	0.5538	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,043.74360	897.365	17.19	0.4462	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			600.41360	671.416	18.29	0.4044	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,730.41360	1,551.416	18.29	0.5956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,361.88590	1,500.379	15.32	0.7321	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			491.88590	380.378	15.32	0.2679	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	29/03/2019	Foreign Exchange Future			16.32100		16.35860			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.37780		16.41440			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.41420		16.45090			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.56410		16.60070			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.57750		16.61410			0.0000	82,887.50	5	121,707
€ / R	On	14/08/2019	Foreign Exchange Future			16.78470		16.81980			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.89700		16.93140			0.0000	4,832,542.00	286	42,595
€ / R	On	13/12/2019	Foreign Exchange Future			17.20280		17.23840			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.41540		17.45250			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.53730		17.57560			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>4,915,429.50</b>	<b>291</b>	<b>201,407</b>
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			115.56280	127.590	14.21	0.4948	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			154.16280	128.590	14.21	0.5052	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			164.22510	193.590	14.33	0.4280	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			298.62510	291.390	14.33	0.5720	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			262.15090	293.328	14.32	0.4943	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			293.05090	287.528	14.32	0.5057	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			7.47300	9.534	16.00	0.0204	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,358.17300	2,323.634	16.00	0.9796	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,312.71870	1,287.747	13.56	0.8879	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			48.61870	60.247	13.56	0.1121	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			469.36170	508.226	14.99	0.5065	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			443.46170	445.726	14.99	0.4935	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			407.96480	411.223	15.18	0.4644	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			613.93370	655.059	15.47	0.5787	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			354.70250	359.304	15.49	0.4184	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			620.60250	661.804	15.49	0.5816	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			361.39850	365.842	15.45	0.4243	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			523.86480	563.723	15.18	0.5356	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			607.29850	648.342	15.45	0.5757	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			358.03370	362.559	15.47	0.4213	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			244.49420	273.656	13.91	0.2849	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,034.29420	1,028.356	13.91	0.7151	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,918.03010	2,961.688	19.04	0.8949	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			87.83010	96.388	19.04	0.1051	0.00	0	42,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			902.00510	900.152	14.17	0.6606	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			322.20510	355.452	14.17	0.3394	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			530.09840	538.871	15.19	0.4636	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			720.29840	764.171	15.19	0.5364	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	17.78	Put			1,249.60270	1,298.080	16.12	0.6540	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			398.58380	412.686	16.14	0.3443	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,257.18380	1,305.686	16.14	0.6557	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			403.43730	417.485	16.11	0.3477	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,242.03730	1,290.485	16.11	0.6523	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			299.50800	313.956	16.86	0.2727	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,466.97710	1,453.431	13.60	0.8092	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			155.57710	176.432	13.60	0.1908	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,916.03370	1,964.583	17.36	0.7678	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			247.43370	261.583	17.36	0.2322	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			401.00270	415.080	16.12	0.3460	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,638.10800	1,686.956	16.86	0.7273	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,531.58330	3,499.643	14.62	0.9692	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			23.18330	26.843	14.62	0.0308	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,433.29110	1,429.787	14.01	0.7217	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			35.27300	41.997	14.40	0.0460	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,756.95900	1,746.066	13.82	0.7978	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			218.55900	243.266	13.82	0.2022	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,372.96450	1,424.076	16.03	0.6067	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			588.61180	604.137	16.04	0.3919	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,380.21180	1,431.337	16.04	0.6081	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,576.22600	3,624.143	19.14	0.8479	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			194.62600	206.943	19.14	0.1521	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,183.67300	3,154.797	14.40	0.9540	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			344.89110	376.987	14.01	0.2783	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			594.13110	609.623	16.02	0.3948	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,365.73110	1,416.823	16.02	0.6052	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,823.19620	2,872.930	18.18	0.7953	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			271.59620	285.730	18.18	0.2047	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			591.36450	606.876	16.03	0.3933	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			712.60710	758.601	14.71	0.4039	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,165.10710	1,174.001	14.71	0.5961	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			749.23260	795.955	14.78	0.4155	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,131.73260	1,141.355	14.78	0.5845	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			543.65260	585.513	14.33	0.3446	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,346.15260	1,350.913	14.33	0.6554	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			666.88310	711.887	14.61	0.3888	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,209.38310	1,217.287	14.61	0.6112	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			730.39760	747.070	16.15	0.4053	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,614.79760	1,669.770	16.15	0.5947	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			727.67960	744.359	16.16	0.4041	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,622.07960	1,677.059	16.16	0.5959	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			733.13410	749.786	16.14	0.4065	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,607.53410	1,662.486	16.14	0.5935	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>640,016</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>4,915,429.50</b>	<b>291</b>	<b>841,423</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.36120		10.31640			0.0000	8,288,960.00	800	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.49890		10.45150			0.0000	1,049,890.00	100	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.63320		10.58460			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.77940		10.72930			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>9,338,850.00</b>	<b>900</b>	<b>19,694</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			745.48170	713.847	14.13	0.8019	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			60.68050	73.656	14.16	0.1949	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			754.28050	722.456	14.16	0.8051	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			59.50340	72.291	14.19	0.1917	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			763.10340	731.091	14.19	0.8083	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			61.88170	75.047	14.13	0.1981	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			544.29420	523.352	12.57	0.5974	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			231.59350	258.479	12.52	0.4104	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			530.09350	509.579	12.52	0.5896	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			228.67560	255.348	12.55	0.4065	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			537.17560	516.448	12.55	0.5935	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			225.79420	252.252	12.57	0.4026	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			314.39890	341.976	12.64	0.4303	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			629.79890	608.776	12.64	0.5697	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			311.32320	338.728	12.66	0.4271	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			636.72320	615.528	12.66	0.5729	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			317.50480	345.255	12.62	0.4334	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			622.90480	602.055	12.62	0.5666	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			700.37110	677.651	12.81	0.6008	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			284.97110	310.851	12.81	0.3992	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			717.94560	695.596	12.72	0.5529	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			394.06060	421.659	12.74	0.4444	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			724.76060	702.259	12.74	0.5556	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			390.90150	418.349	12.75	0.4417	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			731.60150	708.949	12.75	0.5583	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			397.24560	424.996	12.72	0.4471	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>9,338,850.00</b>	<b>900</b>	<b>20,694</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.89930		10.90930			0.0000	8,719,440.00	800	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.04770		11.05530			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.19050		11.19660			0.0000	1,678,575.00	150	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.34560		11.35020			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>10,398,015.00</b>	<b>950</b>	<b>2,350</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			332.45170	338.354	13.77	0.5681	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			223.15170	239.054	13.77	0.4319	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			327.23030	333.261	13.79	0.5626	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			227.93030	243.960	13.79	0.4374	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			337.73030	343.506	13.76	0.5737	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			218.43030	234.206	13.76	0.4263	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			290.43060	302.591	14.51	0.4011	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			625.13060	644.891	14.51	0.5989	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			287.41060	299.566	14.53	0.3980	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			632.11060	651.866	14.53	0.6020	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			293.48460	305.649	14.49	0.4043	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			618.18460	637.949	14.49	0.5957	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			380.51720	393.814	14.25	0.4238	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			723.91720	743.314	14.25	0.5762	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			377.37100	390.661	14.26	0.4212	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			730.77100	750.161	14.26	0.5788	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			383.68580	396.990	14.23	0.4265	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			717.08580	736.490	14.23	0.5735	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			471.38980	484.547	14.08	0.4428	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			811.18980	828.947	14.08	0.5572	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			468.14520	481.294	14.10	0.4405	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			817.94520	835.694	14.10	0.5595	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			474.65290	487.823	14.07	0.4451	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			804.45290	822.223	14.07	0.5549	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>10,398,015.00</b>	<b>950</b>	<b>2,350</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.78320		14.67870			0.0000	6,652,440.00	450	943
CHF / R	On	16/09/2019	Foreign Exchange Future			15.08310		14.97400			0.0000	1,508,310.00	100	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.37110		15.25980			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.68680		15.57500			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>8,160,750.00</b>	<b>550</b>	<b>943</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			386.33890	452.443	15.06	0.5343	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			437.63890	399.243	15.06	0.4657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			382.38910	447.557	15.07	0.5305	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			443.68910	404.357	15.07	0.4695	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			390.32700	457.367	15.06	0.5380	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			431.62700	394.167	15.06	0.4620	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			379.19240	433.712	16.23	0.3854	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,095.19240	1,040.612	16.23	0.6146	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			376.62580	430.909	16.25	0.3834	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,102.62580	1,047.809	16.25	0.6166	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			381.78110	436.538	16.22	0.3874	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,087.78110	1,033.438	16.22	0.6126	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			560.10310	622.626	16.55	0.4243	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,250.30310	1,201.526	16.55	0.5757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			557.27010	619.589	16.57	0.4226	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,257.47010	1,208.489	16.57	0.5774	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			554.45230	616.567	16.58	0.4210	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,264.65230	1,215.466	16.58	0.5790	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			630.05540	690.291	17.18	0.3986	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,685.05540	1,633.491	17.18	0.6014	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			627.62910	687.697	17.19	0.3974	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,692.62910	1,640.897	17.19	0.6026	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			632.49290	692.896	17.16	0.3998	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,677.49290	1,626.095	17.16	0.6002	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>8,160,750.00</b>	<b>550</b>	<b>943</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22260		2.22730			0.0000	0.00	0	450
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26670		2.27120			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30900		2.31370			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.35520		2.36030			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>450</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			937.93570	917.391	13.08	0.6867	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			264.93570	291.391	13.08	0.3133	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,073.50950	1,049.419	12.91	0.7398	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			200.50950	223.419	12.91	0.2602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,004.26260	981.955	12.99	0.7136	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			231.26260	255.955	12.99	0.2864	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,725.86560	1,778.204	14.92	0.6901	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			484.40840	491.750	14.73	0.3363	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,572.40840	1,624.750	14.73	0.6637	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			460.52980	467.885	14.83	0.3228	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,648.52980	1,700.885	14.83	0.6772	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			437.86560	445.204	14.92	0.3099	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			446.46430	451.507	15.66	0.2590	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,709.46430	2,761.507	15.66	0.7410	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			430.43060	435.331	15.74	0.2509	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,793.43060	2,845.331	15.74	0.7491	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			463.19170	468.358	15.57	0.2673	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,626.19170	2,678.358	15.57	0.7327	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,086.08490	3,138.760	15.70	0.7194	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			570.38780	571.662	15.74	0.2732	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,167.38780	3,219.662	15.74	0.7268	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			608.41120	610.499	15.65	0.2883	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,005.41120	3,058.499	15.65	0.7117	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			589.08490	590.760	15.70	0.2806	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 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>450</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86380		1.85420			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88950		1.87920			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91380		1.90250			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,100.86600	1,189.407	14.75	0.8010	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			158.86600	151.407	14.75	0.1990	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,028.55370	1,115.359	14.86	0.7764	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			186.55370	177.359	14.86	0.2236	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,176.10870	1,266.196	14.65	0.8243	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			134.10870	128.196	14.65	0.1757	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,091.12370	1,179.336	15.17	0.6579	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			499.12370	484.337	15.17	0.3421	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,037.38090	1,123.943	15.28	0.6381	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			545.38090	528.943	15.28	0.3619	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,147.13780	1,236.937	15.06	0.6777	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			455.13780	441.937	15.06	0.3223	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,303.00420	1,396.762	15.41	0.6423	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			678.00420	658.762	15.41	0.3577	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,251.97150	1,344.203	15.50	0.6264	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			726.97150	706.203	15.50	0.3736	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,355.85460	1,451.102	15.31	0.6583	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			630.85460	613.102	15.31	0.3417	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.14320		0.14190			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14330		0.14070			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14270		0.14130			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14220		0.13510			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			1.70790		1.70690			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73300		1.73190			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75640		1.75580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05760		9.95680			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.18840		10.08590			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.31340		10.21040			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.44720		10.34320			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			255.90820	319.664	12.80	0.6006	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			219.10820	182.064	12.80	0.3994	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			251.02780	314.170	12.82	0.5942	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			224.22780	186.570	12.82	0.4058	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			260.85660	325.224	12.79	0.6070	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			214.05660	177.624	12.79	0.3930	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			472.24810	545.003	12.55	0.6662	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			236.34810	206.603	12.55	0.3338	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			466.63170	538.987	12.56	0.6618	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			240.73170	210.587	12.56	0.3382	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			477.91260	551.065	12.54	0.6705	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			232.01260	202.665	12.54	0.3295	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			391.88640	446.779	13.22	0.5100	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			531.48640	483.379	13.22	0.4900	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			388.19540	442.735	13.23	0.5066	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			537.79540	489.335	13.23	0.4934	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			395.61070	450.853	13.20	0.5134	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			525.21070	477.453	13.20	0.4866	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			467.08790	520.927	13.41	0.5058	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			643.88790	593.727	13.41	0.4942	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			463.46610	517.005	13.42	0.5030	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			650.26610	599.805	13.42	0.4970	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			470.73730	524.877	13.40	0.5086	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			637.53730	587.677	13.40	0.4914	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			1.35460		1.35080			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35890		1.35640			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36490		1.36060			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			308.00000	346.000		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			208.00000	246.000		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			408.00000	446.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			264.00000	289.000		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			164.00000	189.000		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			364.00000	389.000		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			206.00000	249.000		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			106.00000	149.000		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			306.00000	349.000		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			1.32370		1.32440			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32970		1.33030			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33500		1.33560			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34070		1.34130			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13600		1.14400			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14480		1.15290			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15290		1.16130			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16170		1.17060			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
SGD / R	On	14/06/2019	Foreign Exchange Future			10.80850		10.77080			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.95260		10.91230			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.09270		11.05060			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			802.98530	840.358	12.87	0.9015	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			32.18530	31.858	12.87	0.0985	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			794.02430	831.429	12.87	0.8987	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			33.22430	32.929	12.87	0.1013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			811.97480	849.316	12.88	0.9042	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			31.17480	30.816	12.88	0.0958	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			593.53270	632.769	12.88	0.6853	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			211.23270	210.169	12.88	0.3147	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			587.46500	626.652	12.89	0.6814	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			215.16500	214.052	12.89	0.3186	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			599.64450	638.929	12.86	0.6892	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			207.34450	206.329	12.86	0.3108	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			685.27100	726.065	13.12	0.6565	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			304.67100	303.365	13.12	0.3435	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			679.66150	720.401	13.13	0.6533	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			309.06150	307.701	13.13	0.3467	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			690.91660	731.764	13.10	0.6597	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			300.31660	299.064	13.10	0.3403	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			2.42830		2.52730			0.0000	24,283,000.00	10,000	40,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.32610		2.43640			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.24610		2.36560			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>24,283,000.00</b>	<b>10,000</b>	<b>40,000</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.36600	0.236	27.25	0.0026	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,003.06600	1,101.936	27.25	0.9974	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.33970	0.219	27.25	0.0024	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,013.03970	1,111.919	27.25	0.9976	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.39420	0.253	27.25	0.0028	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			993.09420	1,091.953	27.25	0.9972	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			163.48900	100.193	17.16	0.4899	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			77.08900	124.093	17.16	0.5101	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			157.08620	95.768	17.15	0.4757	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			80.68620	129.668	17.15	0.5243	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			170.01490	105.293	17.26	0.5043	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			73.61490	119.193	17.26	0.4957	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			192.54900	126.734	18.58	0.4940	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			106.94900	160.634	18.58	0.5060	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			186.48290	122.337	18.56	0.4829	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			110.88290	166.237	18.56	0.5171	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			180.51820	118.049	18.54	0.4718	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			114.91820	171.949	18.54	0.5282	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>24,283,000.00</b>	<b>10,000</b>	<b>40,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									4 820 059 607.20	340,096	1,630,371
Total Options									132 377 484.97	568,112	6,198,445
Grand Total:									4,952,437,092.17	908,208	7,828,816