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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2019 Foreign Exchange Future			14.57830		14.41630			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.59050		14.41800			0.0000	5,836,200.00	400	30,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.59220		14.41980			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.59750		14.42500			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.59920		14.42670			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.60270		14.43020			0.0000	8,761,620.00	600	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.60450		14.43200			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.62200		14.44920			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.62550		14.45270			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.63610		14.46290			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.64140		14.46810			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.64670		14.47330			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.64840		14.47500			0.0000	0.00	0	4,576
\$ / R On 07/05/2019 Foreign Exchange Future			14.66090		14.48720			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.66440		14.49070			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.67150		14.49770			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.68390		14.50990			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.69990		14.52570			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.70350		14.52920			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.70890		14.53450			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.71070		14.53620			0.0000	0.00	0	74

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Future			14.72150		14.54680			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.72870		14.55380			0.0000	1,385,528,809.00	94,070	831,628
\$ / R	On	20/06/2019	Foreign Exchange Future			14.73950		14.56430			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.75400		14.57850			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.75950		14.58380			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.76320		14.58740			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.81450		14.63730			0.0000	0.00	0	1,217
\$ / R	On	01/08/2019	Foreign Exchange Future			14.81640		14.63900			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.83850		14.66040			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.86980		14.69070			0.0000	0.00	0	2,072
\$ / R	On	02/09/2019	Foreign Exchange Future			14.87530		14.69610			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.87900		14.69980			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.88090		14.70160			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.89560		14.71610			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.90110		14.72150			0.0000	36,820,618.10	2,471	26,306
\$ / R	On	30/09/2019	Foreign Exchange Future			14.92700		14.74700			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.93080		14.75070			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.98600		14.80460			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			15.04210		14.85950			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			15.04790		14.86510			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.05180		14.86890			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.06910		14.88570			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			15.10400		14.91960			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			15.10790		14.92350			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.16500		14.97950			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.21950		15.03360			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.22560		15.03940			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.25390		15.06650			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.28890		15.09970			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.34780		15.15420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.42200		15.22270			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.44380		15.24290			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.54010		15.33840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63810		15.43940			0.0000	0.00	0	0
Total \$ / R Future												1,436,947,247.10	97,541	1,099,660
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	22.10	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,206.30000	2,368.300	22.10	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			417.24190	578.300	22.10	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			0.94190	0.000	22.10	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			27.11040	78.300	22.10	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			110.81040	0.000	22.10	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			536.59000	698.300	22.10	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			0.29000	0.000	22.10	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			16.55840	2.357	28.63	0.0280	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			254.55840	412.857	28.63	0.9720	123,857.22	300	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			55.42580	126.118	23.71	0.6941	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			137.42580	35.618	23.71	0.3059	14,247.08	400	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	145.00	Call			0.00000	0.000	47.69	0.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	145.00	Put			0.00000	130,409.500	47.69	1.0000	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			3.80210	0.452	31.40	0.0058	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			421.80210	590.952	31.40	0.9942	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			0.89740	0.095	33.61	0.0013	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			578.89740	750.595	33.61	0.9987	225,178.50	300	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,370.36820	1,198.070	37.39	0.9977	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			0.16820	0.270	37.39	0.0023	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			93.56780	35.317	24.41	0.2288	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			113.36780	227.517	24.41	0.7712	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,011.55250	840.071	35.25	0.9833	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			1.35250	2.271	35.25	0.0167	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			257.37110	403.024	26.63	0.9180	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			37.57110	10.824	26.63	0.0820	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			217.30910	356.896	26.08	0.8923	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			47.50910	14.696	26.08	0.1077	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			970.62480	1,142.364	37.09	0.9986	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			0.82480	0.164	37.09	0.0014	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			7.72210	1.302	30.30	0.0115	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			557.52210	723.502	30.30	0.9885	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.05710	0.005	40.34	0.0001	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,419.85710	1,592.205	40.34	0.9999	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			287.65640	144.781	23.41	0.6172	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			37.45640	66.981	23.41	0.3828	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			102.44100	53.594	21.45	0.2439	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			177.44100	301.094	21.45	0.7561	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.14070	0.056	26.41	0.0004	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,376.84070	1,549.256	26.41	0.9996	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			33.35320	17.173	20.77	0.0828	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			463.55320	619.873	20.77	0.9172	371,923.92	600	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			135.99380	80.459	19.82	0.2809	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			217.99380	334.959	19.82	0.7191	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			313.20240	449.719	19.89	0.8199	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			81.20240	45.219	19.89	0.1801	1,582,665.00	35,000	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			0.00000	300.332	19.80	0.6805	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			0.00000	95.832	19.80	0.3195	3,354,116.50	35,000	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			10.55330	5.974	20.65	0.0319	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			682.55330	850.474	20.65	0.9681	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			75.99950	40.113	15.30	0.1495	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			415.19950	552.113	15.30	0.8505	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			225.26000	149.787	16.60	0.3667	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			237.96000	335.287	16.60	0.6333	402,343.92	1,200	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			193.65750	125.371	16.38	0.3262	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			266.35750	370.871	16.38	0.6738	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	17/04/2019	Foreign Exchange Option	14.40	Put			203.90760	133.220	16.45	0.3396	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			256.60760	358.720	16.45	0.6604	143,488.04	400	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			230.77290	154.108	16.63	0.3735	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			233.47290	329.608	16.63	0.6265	291,043.86	883	40,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			306.83660	218.988	16.41	0.4386	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			219.73660	305.088	16.41	0.5614	152,544.25	500	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			276.24370	194.785	16.27	0.4078	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			239.14370	330.885	16.27	0.5922	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			132.01040	83.453	15.43	0.2291	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			394.91040	519.553	15.43	0.7709	259,776.45	500	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			679.02740	547.940	18.18	0.6877	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			107.12740	149.340	18.18	0.3123	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			120.21530	76.580	15.19	0.2005	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			483.51530	613.280	15.19	0.7995	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,185.96660	1,033.212	20.06	0.8433	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			50.96660	71.612	20.06	0.1567	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,514.26280	1,354.072	21.18	0.9023	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			29.26280	42.472	21.18	0.0977	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			531.01000	415.782	17.30	0.5869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			166.01000	224.182	17.30	0.4131	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			403.06620	518.809	15.63	0.7264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			178.06620	120.409	15.63	0.2736	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,479.57500	1,651.812	17.61	0.9877	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			4.57500	3.412	17.61	0.0123	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			18.97570	13.197	16.06	0.0441	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,003.97570	1,171.597	16.06	0.9559	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			432.73290	553.226	15.51	0.7519	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			157.73290	104.826	15.51	0.2481	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			3.63430	2.730	17.87	0.0099	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,558.63430	1,731.130	17.87	0.9901	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			297.62640	220.611	16.18	0.3843	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			334.82640	431.511	16.18	0.6157	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			79.79200	53.452	15.25	0.1348	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			710.49200	857.852	15.25	0.8652	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			52.76960	37.024	15.38	0.0990	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			823.46960	981.424	15.38	0.9010	981,424.30	1,000	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			187.38240	131.817	15.70	0.2663	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			478.08240	596.217	15.70	0.7337	596,217.20	1,000	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			139.45110	95.735	15.38	0.2048	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			597.15110	727.235	15.38	0.7952	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			898.00020	766.723	18.51	0.6899	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			157.90020	200.623	18.51	0.3101	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,108.00670	967.215	19.23	0.7562	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			117.90670	151.115	19.23	0.2438	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			240.16030	179.165	15.98	0.3020	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			500.06030	613.065	15.98	0.6980	0.00	0	61,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		252.96670	195.472	16.09	0.3018	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		548.66670	665.372	16.09	0.6982	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		545.25730	661.474	16.17	0.6891	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		266.05730	207.974	16.17	0.3109	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,370.18960	1,226.701	19.86	0.7907	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		109.38960	140.201	19.86	0.2093	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		573.59340	693.216	16.07	0.7080	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		244.39340	189.716	16.07	0.2920	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,539.07300	1,712.654	15.16	0.9748	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		9.87300	9.154	15.16	0.0252	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		726.86840	615.506	17.82	0.5936	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		246.06840	309.006	17.82	0.4064	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,695.74040	1,544.709	20.77	0.8477	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		74.94040	98.209	20.77	0.1523	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		13.44450	10.880	14.46	0.0306	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,402.64450	1,574.380	14.46	0.9694	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		4.16880	4.101	19.35	0.0096	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,398.66880	2,573.001	19.35	0.9904	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		401.38750	326.917	16.56	0.4103	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		427.58750	527.617	16.56	0.5897	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		578.49770	698.006	16.07	0.6855	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		281.69770	226.506	16.07	0.3145	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		130.80540	100.286	15.36	0.1757	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		847.60540	991.786	15.36	0.8243	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		691.39390	822.511	15.74	0.7517	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		204.59390	161.011	15.74	0.2483	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		636.08180	761.786	15.90	0.7209	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		239.28180	190.285	15.90	0.2791	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		1,036.95260	1,192.648	15.12	0.8787	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		335.82750	276.405	16.31	0.3515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		104.46660	135.027	20.22	0.1860	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,336.76060	1,503.110	14.61	0.9442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		32.96060	24.410	14.61	0.0558	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		593.04780	714.645	16.14	0.6835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		289.24780	235.945	16.14	0.3165	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		157.45980	124.575	15.57	0.2016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		158.60490	201.786	19.15	0.2646	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		621.23620	745.845	16.06	0.7008	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		267.43620	217.145	16.06	0.2992	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,462.16380	1,322.441	19.74	0.7824	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		125.96380	161.141	19.74	0.2176	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,640.66660	1,496.327	20.22	0.8140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		190.15010	151.423	15.71	0.2325	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,127.03260	1,000.506	18.82	0.7052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		180.83260	229.206	18.82	0.2948	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		699.18490	831.417	15.83	0.7447	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	14.07	Put			215.38490	172.717	15.83	0.2553	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,244.80490	1,113.086	19.15	0.7354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			263.88610	330.300	17.85	0.3981	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			404.35340	499.081	16.83	0.5428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			500.55340	420.381	16.83	0.4572	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			980.61880	861.400	18.38	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			214.41880	270.100	18.38	0.3382	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			743.95010	880.123	15.71	0.7675	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			17.78020	17.101	15.54	0.0389	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			412.06350	508.453	16.79	0.5498	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			488.26350	409.753	16.79	0.4502	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,420.99900	3,254.023	23.19	0.9628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			14.79900	22.723	23.19	0.0372	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			810.08610	701.600	17.85	0.6019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			757.09590	894.469	15.68	0.7738	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			370.74440	306.993	16.43	0.3763	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			504.54440	615.693	16.43	0.6237	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,560.22210	1,417.453	20.00	0.8004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			114.02210	146.153	20.00	0.1996	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,571.58020	1,745.801	15.54	0.9611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			172.53080	218.988	18.94	0.2837	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			825.18940	968.324	15.54	0.8043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			151.38940	119.624	15.54	0.1957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,227.79170	1,096.782	19.10	0.7313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			161.59170	205.482	19.10	0.2687	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			183.29590	145.769	15.68	0.2262	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			17.27270	16.628	15.61	0.0378	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,488.77400	1,348.194	19.81	0.7875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			122.57400	156.894	19.81	0.2125	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			860.79820	1,006.542	15.46	0.8189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			136.99820	107.842	15.46	0.1811	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,168.73080	1,040.288	18.94	0.7163	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			136.77420	174.655	19.53	0.2335	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,345.79200	1,512.757	14.65	0.9450	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			31.99200	24.057	14.65	0.0550	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			610.40480	517.723	17.17	0.5149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			344.20480	426.423	17.17	0.4851	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,591.07270	1,765.328	15.61	0.9622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			431.94890	532.513	16.71	0.5673	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			22.72340	20.548	15.05	0.0469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,446.52340	1,619.248	15.05	0.9531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,816.25750	1,990.805	16.46	0.9727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			12.45750	12.105	16.46	0.0273	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,382.97420	1,245.955	19.53	0.7665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			340.69970	280.662	16.33	0.3551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,864.11180	4,038.990	21.91	0.9993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.31180	0.290	21.91	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,280.39400	2,455.173	18.21	0.9857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.59400	6.473	18.21	0.0143	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			458.14890	383.813	16.71	0.4327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			529.41060	643.654	16.35	0.6414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			345.61060	284.954	16.35	0.3586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			524.36000	637.987	16.36	0.6379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			350.56000	289.287	16.36	0.3621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			534.49970	649.362	16.33	0.6449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			0.00000	442.170	17.07	0.4984	110,542.53	250	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			30.11990	23.373	14.72	0.0534	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			506.75280	425.747	16.84	0.4606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			400.55280	494.447	16.84	0.5394	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,261.87990	1,129.461	19.20	0.7395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			155.67990	198.161	19.20	0.2605	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			0.00000	493.470	17.07	0.5016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			36.00180	26.752	14.65	0.0602	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			544.64500	458.692	16.95	0.4813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			378.44500	467.392	16.95	0.5187	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,322.09090	1,187.309	19.36	0.7533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			145.89090	186.010	19.36	0.2467	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,363.91990	1,532.074	14.72	0.9466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			160.55210	127.102	15.58	0.2046	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			564.03870	475.636	17.00	0.4915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			367.83870	454.336	17.00	0.5085	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,193.94750	1,064.389	19.01	0.7228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			167.74750	213.089	19.01	0.2772	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,309.80180	1,475.451	14.65	0.9398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			381.06680	316.073	16.47	0.3833	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,649.64350	1,823.994	15.83	0.9653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.84350	15.294	15.83	0.0347	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			705.46080	838.262	15.82	0.7480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			211.66080	169.562	15.82	0.2520	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			804.35210	945.802	15.58	0.7954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			20.60380	19.690	15.17	0.0449	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			964.73530	846.378	18.33	0.6567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			218.53530	275.078	18.33	0.3433	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,247.73000	1,411.594	14.76	0.9287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			43.93000	32.894	14.76	0.0713	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			494.86680	604.773	16.47	0.6167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			312.04770	255.699	16.23	0.3340	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,291.94650	1,457.107	14.68	0.9367	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			38.14650	28.407	14.68	0.0633	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,210.83950	1,080.549	19.05	0.7271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			164.63950	209.249	19.05	0.2729	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,474.40380	1,648.390	15.17	0.9551	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	14.35	Call			539.62750	655.104	16.31	0.6485	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			736.32590	633.231	17.61	0.5722	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			290.12590	361.931	17.61	0.4278	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			65.25870	49.661	14.98	0.0994	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,119.05870	1,278.361	14.98	0.9006	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			565.84770	684.399	16.23	0.6660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			811.25980	953.276	15.57	0.7984	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,914.64410	2,089.270	16.84	0.9762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.84410	10.570	16.84	0.0238	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			83.15260	63.948	15.12	0.1213	0.00	0	700
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,697.51130	2,536.225	22.20	0.9190	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			41.81130	55.725	22.20	0.0810	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			552.00820	468.761	16.88	0.4773	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			396.30820	488.261	16.88	0.5227	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,526.24740	1,390.327	19.60	0.7717	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			144.74740	184.327	19.60	0.2283	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			667.14460	795.208	16.02	0.6963	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			288.64460	241.208	16.02	0.3037	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,847.66940	1,703.803	20.38	0.8236	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			247.53100	310.210	18.20	0.3553	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			25.73060	26.776	15.84	0.0523	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,604.23060	1,780.775	15.84	0.9477	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			875.90950	770.655	17.84	0.6040	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			284.40950	354.655	17.84	0.3960	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			106.16940	137.803	20.38	0.1764	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			639.07130	764.341	16.10	0.6802	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			310.57130	260.341	16.10	0.3198	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			775.90700	913.635	15.74	0.7524	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			217.40700	179.635	15.74	0.2476	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			999.03100	886.210	18.20	0.6447	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			39.94130	36.514	15.22	0.0695	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,433.74130	1,606.014	15.22	0.9305	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,956.22620	1,810.601	20.47	0.8318	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			103.62620	133.801	20.47	0.1682	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,214.16160	1,375.880	15.08	0.8909	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			76.76160	62.679	15.08	0.1091	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,689.17340	1,555.224	19.38	0.7567	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			186.47340	229.724	19.38	0.2433	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			770.38530	899.056	15.79	0.6925	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			333.08530	284.556	15.79	0.3075	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,006.83040	1,865.228	20.05	0.8040	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			355.36740	304.358	15.87	0.3216	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			144.13040	179.728	20.05	0.1960	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			46.01740	44.428	15.63	0.0710	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,683.31740	1,858.928	15.63	0.9290	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,032.19340	925.434	17.78	0.6108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			329.49340	399.934	17.78	0.3892	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			742.66740	868.858	15.87	0.6784	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			69.33010	62.327	15.16	0.0964	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,468.33010	1,638.727	15.16	0.9036	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,872.41180	1,736.333	19.58	0.7711	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			182.81180	224.833	19.58	0.2289	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			482.74110	420.400	16.14	0.3839	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			663.14110	778.900	16.14	0.6161	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,855.14350	1,722.178	19.33	0.7511	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			215.84350	261.978	19.33	0.2489	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			857.62200	986.741	15.64	0.6921	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			366.92200	316.941	15.64	0.3079	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,180.82030	2,039.530	19.93	0.7956	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			171.52030	209.330	19.93	0.2044	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			64.04220	59.409	15.42	0.0833	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,754.74220	1,929.209	15.42	0.9167	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,187.86910	1,078.316	17.83	0.6213	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			358.56910	428.116	17.83	0.3787	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			830.06320	956.974	15.72	0.6793	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			389.36320	337.174	15.72	0.3207	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			100.28640	89.434	15.05	0.1182	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,506.38640	1,674.734	15.05	0.8818	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			610.25130	539.748	16.33	0.4267	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			640.05130	748.749	16.33	0.5733	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,368.12630	4,200.594	24.55	0.9211	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			69.72630	81.494	24.55	0.0789	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			666.18550	592.412	16.43	0.4429	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			632.28550	738.011	16.43	0.5571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			659.63390	768.347	16.32	0.5703	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			638.13390	567.247	16.32	0.4297	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,413.89450	1,574.079	14.98	0.8520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			142.39450	122.979	14.98	0.1480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,406.07670	1,565.995	14.98	0.8503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			144.57670	124.895	14.98	0.1497	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,469.76140	1,350.885	18.28	0.6692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			321.26140	381.985	18.28	0.3308	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,655.28770	2,506.829	20.50	0.8311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			146.78770	177.929	20.50	0.1689	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,975.97370	4,155.760	19.75	0.9932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.47370	4.660	19.75	0.0068	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,256.42960	2,432.985	15.66	0.9538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			34.92960	31.885	15.66	0.0462	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			651.43160	759.078	16.35	0.5655	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			649.93160	577.978	16.35	0.4345	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,217.40610	1,109.545	17.72	0.6135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			388.90610	460.645	17.72	0.3865	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	13.97	Call			1,040.32200	1,184.191	15.36	0.7463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			288.82200	253.091	15.36	0.2537	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,315.35150	3,153.207	21.61	0.8789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			106.85150	124.307	21.61	0.1211	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			898.14230	1,028.365	15.59	0.6901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			386.64230	337.265	15.59	0.3099	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,238.17220	3,077.643	21.45	0.8747	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			109.67220	128.743	21.45	0.1253	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			833.66340	958.670	15.77	0.6607	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			442.16340	387.570	15.77	0.3393	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,839.61540	3,674.182	22.97	0.8995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			91.11540	105.282	22.97	0.1005	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			386.56230	457.910	17.73	0.3846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,225.06230	1,116.810	17.73	0.6154	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			966.73670	1,103.622	15.45	0.7188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			335.23670	292.522	15.45	0.2812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			431.48410	509.851	17.43	0.4193	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,089.98410	988.751	17.43	0.5807	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,036.51430	2,882.198	21.13	0.8615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			118.01430	143.298	21.13	0.1385	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,079.84600	1,225.847	15.32	0.7597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			268.34600	234.747	15.32	0.2403	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,667.42320	4,504.305	25.12	0.9215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			68.92320	85.405	25.12	0.0785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,995.87040	3,829.647	23.37	0.9045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			87.37040	100.747	23.37	0.0955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,020.92490	1,163.704	15.39	0.7395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			299.42490	262.604	15.39	0.2605	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			937.64980	1,071.144	15.49	0.7071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			356.14980	310.045	15.49	0.2929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,034.99020	3,868.580	23.48	0.9056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			86.49020	99.680	23.48	0.0944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			177.62690	154.038	15.09	0.1758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,299.12690	1,455.138	15.09	0.8242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,664.28530	3,499.834	22.52	0.8933	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			95.78530	110.934	22.52	0.1067	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,575.02590	1,744.685	15.06	0.8819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			103.52590	93.585	15.06	0.1181	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			681.05010	791.960	16.24	0.5823	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			609.55010	540.860	16.24	0.4177	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,225.68630	1,378.666	15.16	0.8043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			204.18630	177.566	15.16	0.1957	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,661.98900	1,832.991	15.14	0.8946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			90.48900	81.891	15.14	0.1054	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,644.83810	3,480.502	22.46	0.8926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			96.33810	111.601	22.46	0.1074	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	13.65	Put		190.59210	165.511	15.13	0.1856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,262.09210	1,416.611	15.13	0.8144	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		527.67270	465.597	16.02	0.3811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		749.17270	866.696	16.02	0.6189	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		845.02040	757.960	16.84	0.5065	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		536.52040	629.060	16.84	0.4935	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,186.93760	1,080.653	17.65	0.6060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		398.43760	471.753	17.65	0.3940	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,175.79360	1,326.536	15.22	0.7899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		224.29360	195.436	15.22	0.2101	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		818.17430	941.865	15.81	0.6533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		456.67430	400.765	15.81	0.3467	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		372.83050	441.871	17.84	0.3736	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,271.33050	1,160.771	17.84	0.6264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		949.19780	1,084.059	15.48	0.7118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		347.69780	302.959	15.48	0.2882	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		849.40020	975.718	15.72	0.6680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		427.90020	374.618	15.72	0.3320	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		825.18410	739.402	16.78	0.4998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		546.68410	640.502	16.78	0.5002	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		600.51440	701.283	16.54	0.5347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		729.01440	650.183	16.54	0.4653	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		768.34160	887.630	15.96	0.6287	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		506.84160	446.530	15.96	0.3713	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		933.18000	840.680	17.06	0.5351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		494.68000	581.780	17.06	0.4649	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,912.55170	2,086.544	15.37	0.9248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		61.05170	55.444	15.37	0.0752	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		0.00000	1,232.880	15.31	0.7619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		0.00000	231.780	15.31	0.2381	1,369,355.06	5,908	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,609.35490	2,461.706	20.42	0.8269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		150.85490	182.806	20.42	0.1731	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,777.10990	1,949.633	15.25	0.9096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		75.60990	68.533	15.25	0.0904	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,421.73810	1,582.181	14.97	0.8538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		140.23810	121.081	14.97	0.1462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,554.41730	2,407.766	20.33	0.8217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		155.91730	188.866	20.33	0.1783	0.00	0	17,287
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		198.21610	237.925	19.81	0.2117	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		80.40420	72.715	15.16	0.0921	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,827.40420	1,999.715	15.16	0.9079	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		245.79570	293.873	19.23	0.2549	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,998.79570	1,866.873	19.23	0.7451	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,322.91790	1,212.256	17.83	0.6262	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		389.91790	459.256	17.83	0.3738	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		914.72860	1,043.270	15.60	0.6814	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	14.25	Put			417.72860	366.270	15.60	0.3186	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			942.22680	1,072.811	15.53	0.6932	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			395.22680	345.811	15.53	0.3068	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,341.21610	2,200.925	19.81	0.7883	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			129.62500	115.741	15.03	0.1351	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,550.32500	1,716.541	15.03	0.8649	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,168.23930	2,035.610	19.29	0.7428	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			272.83930	321.610	19.29	0.2572	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,026.29590	1,160.672	15.54	0.6945	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			421.69590	374.672	15.54	0.3055	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,481.28740	1,368.574	17.99	0.6341	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,576.14580	1,740.743	15.02	0.8481	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,899.73110	2,070.898	14.95	0.9011	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			95.13110	84.898	14.95	0.0989	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			415.88740	484.574	17.99	0.3659	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,510.25920	2,369.770	19.83	0.7825	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			224.85920	265.770	19.83	0.2175	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			998.88870	1,129.857	15.57	0.6839	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			444.28870	393.857	15.57	0.3161	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			161.54580	144.743	15.02	0.1519	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,307.89090	2,175.002	19.30	0.7399	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			297.39090	347.102	19.30	0.2601	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,101.82700	1,240.125	15.53	0.6967	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			442.32700	398.025	15.53	0.3033	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,649.56220	2,509.239	19.81	0.7771	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			464.93980	417.270	15.57	0.3133	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			249.06220	291.339	19.81	0.2229	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			106.59650	93.869	14.72	0.1028	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,966.09650	2,135.969	14.72	0.8972	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,611.78240	1,497.847	18.08	0.6380	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			441.28240	509.947	18.08	0.3620	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,074.43980	1,209.370	15.57	0.6867	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			192.85990	173.420	14.99	0.1653	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,617.95990	1,781.320	14.99	0.8347	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			778.78550	707.742	16.35	0.4316	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			807.68550	919.542	16.35	0.5684	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,485.12420	1,643.077	15.15	0.7969	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			259.42420	233.977	15.15	0.2031	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,287.19570	2,155.711	19.16	0.7286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			322.89570	374.811	19.16	0.2714	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,222.19410	5,061.556	24.02	0.9018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,450.98550	1,344.105	17.68	0.5989	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			521.52000	598.667	17.65	0.4041	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,435.82000	1,329.567	17.65	0.5959	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			448.10550	515.449	18.14	0.3569	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,195.08450	1,339.922	15.44	0.7171	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			409.38450	370.822	15.44	0.2829	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			519.09620	595.929	17.67	0.4026	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,443.39620	1,336.829	17.67	0.5974	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			516.68550	593.206	17.68	0.4011	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			402.25140	463.341	18.50	0.3259	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,207.33200	1,352.815	15.43	0.7209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			401.63200	363.715	15.43	0.2791	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			0.00000	1,333.508	15.45	0.7152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			0.00000	374.408	15.45	0.2848	9,006,382.03	24,055	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,692.40550	1,576.349	18.14	0.6431	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			92.86060	80.593	14.53	0.0893	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,295.56430	1,445.447	15.34	0.7471	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			349.86430	316.347	15.34	0.2529	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			0.00000	1,909.251	18.77	0.6955	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			0.00000	428.351	18.77	0.3045	10,303,983.31	24,055	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,886.55140	1,764.241	18.50	0.6741	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			550.24740	495.651	15.73	0.3436	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,257.21280	1,405.235	15.38	0.7360	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			371.51280	336.135	15.38	0.2640	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,870.32240	1,748.338	18.47	0.6716	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			406.02240	467.438	18.47	0.3284	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,108.56060	2,279.693	14.53	0.9107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			434.16330	499.568	18.25	0.3476	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,388.18360	1,542.231	15.24	0.7725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			302.48360	273.131	15.24	0.2275	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,433.65220	2,298.642	19.38	0.7457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			299.35220	347.742	19.38	0.2543	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,025.94740	1,154.751	15.73	0.6564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			256.02910	297.704	19.84	0.2217	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,213.48730	1,359.290	15.42	0.7228	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			397.78730	360.189	15.42	0.2772	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,788.82520	1,669.473	18.32	0.6589	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			424.52520	488.573	18.32	0.3411	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,748.46330	1,630.468	18.25	0.6524	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			107.89410	130.656	24.02	0.0982	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,011.50140	3,195.021	14.39	0.9777	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.80140	15.921	14.39	0.0223	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,997.99930	2,167.513	14.64	0.8953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			112.29930	98.413	14.64	0.1047	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,750.32910	2,608.604	19.84	0.7783	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,453.89440	2,319.811	19.29	0.7371	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			323.49440	373.811	19.29	0.2629	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,182.10630	1,324.509	15.51	0.6995	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			462.50630	420.509	15.51	0.3005	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,795.45810	2,654.225	19.78	0.7719	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			275.05810	318.225	19.78	0.2281	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	31/12/2019	Foreign Exchange Option	13.00	Put			116.97720	101.586	14.44	0.1054	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,036.57720	2,205.586	14.44	0.8946	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,756.36350	1,640.024	18.16	0.6427	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			465.96350	534.024	18.16	0.3573	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,154.70960	1,293.782	15.54	0.6901	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			485.10960	439.782	15.54	0.3099	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			224.75950	202.104	14.99	0.1770	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,658.25950	1,820.004	14.99	0.8230	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			254.73110	231.420	15.05	0.1877	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,694.23110	1,856.420	15.05	0.8123	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			786.99290	723.992	16.12	0.3949	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,040.59290	1,163.492	16.12	0.6051	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			284.86370	261.885	15.11	0.1973	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,734.26370	1,897.485	15.11	0.8027	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,186.93740	3,378.200	14.64	0.9630	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			30.43740	34.300	14.64	0.0370	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,487.58440	1,642.810	15.40	0.7376	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			431.08440	398.910	15.40	0.2624	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			0.00000	3,006.087	19.85	0.7622	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			0.00000	379.987	19.85	0.2378	22,799,226.00	60,000	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			768.04680	865.685	17.12	0.4776	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,321.54680	1,231.785	17.12	0.5224	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			764.97250	862.295	17.13	0.4762	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,328.47250	1,238.395	17.13	0.5238	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,231.11150	2,109.750	18.60	0.6692	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			487.61150	553.650	18.60	0.3308	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			771.12910	869.084	17.11	0.4791	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,314.62910	1,225.184	17.11	0.5209	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			0.00000	1,798.105	15.25	0.7736	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			0.00000	324.205	15.25	0.2264	19,452,300.00	60,000	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,061.02610	1,943.357	18.34	0.6470	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			527.52610	597.257	18.34	0.3530	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,166.49670	2,342.497	14.71	0.8735	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			159.99670	148.597	14.71	0.1265	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,205.72000	1,339.560	15.73	0.6553	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			649.22000	595.660	15.73	0.3447	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,015.02680	2,875.807	19.68	0.7511	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			351.52680	399.707	19.68	0.2489	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,247.23460	2,424.983	14.63	0.8852	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			140.73460	131.083	14.63	0.1148	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,261.08550	1,401.996	15.66	0.6738	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			594.58550	548.097	15.66	0.3262	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			316.47430	292.482	15.18	0.2057	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,776.17430	1,941.382	15.18	0.7943	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			347.74330	320.123	15.25	0.2128	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,811.94330	1,977.923	15.25	0.7872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			384.24850	352.425	15.35	0.2193	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,866.94850	2,034.425	15.35	0.7807	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,395.48630	3,594.815	14.78	0.9538	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			52.58630	51.015	14.78	0.0462	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,588.42880	1,738.682	15.87	0.7080	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			595.52880	544.882	15.87	0.2920	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,611.30680	2,478.705	19.33	0.6611	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,079.55060	999.384	16.91	0.4236	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			594.20680	662.505	19.33	0.3389	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,158.53500	1,278.959	16.92	0.5750	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,085.63500	1,005.159	16.92	0.4250	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,154.63410	1,274.756	16.94	0.5736	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,091.73410	1,010.956	16.94	0.4264	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,162.45060	1,283.184	16.91	0.5764	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,219.15640	1,133.914	17.08	0.4386	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,187.55640	1,304.014	17.08	0.5614	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,291.04820	1,406.227	16.79	0.5766	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,201.64820	1,118.127	16.79	0.4234	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,287.25810	1,402.153	16.81	0.5753	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,207.85810	1,124.053	16.81	0.4247	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,294.85190	1,410.315	16.78	0.5778	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,195.45190	1,112.215	16.78	0.4222	0.00	0	0
Total \$ / R Option												71,540,615.17	251,351	5,592,697
Total \$ / R												1,508,487,862.27	348,892	6,692,357
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.72870		14.55380			0.0000	0.00	0	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.90110		14.72150			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.06910		14.88570			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.25390		15.06650			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	485
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			52,941.05680	64,365.395	16.35	0.6414	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			34,561.05680	28,495.395	16.35	0.3586	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			52,436.00190	63,798.698	16.36	0.6379	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			35,056.00190	28,928.698	16.36	0.3621	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			53,449.97110	64,936.148	16.33	0.6449	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			34,069.97110	28,066.148	16.33	0.3551	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			65,963.38710	76,834.695	16.32	0.5703	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			63,813.38710	56,724.695	16.32	0.4297	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			65,552.22980	76,370.177	16.33	0.5679	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			64,402.22980	57,260.177	16.33	0.4321	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			66,386.75700	77,301.755	16.30	0.5727	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			63,236.75700	56,191.755	16.30	0.4273	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			124,460.55970	139,200.379	15.39	0.7322	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			37,890.55970	34,290.379	15.39	0.2678	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	13/12/2019	Foreign Exchange Option	14.03	Call		123,833.78500	138,541.817	15.40	0.7304		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		38,263.78500	34,631.817	15.40	0.2696		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		125,090.01640	139,860.658	15.38	0.7341		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		37,520.01640	33,950.658	15.38	0.2659		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		112,488.83380	125,297.020	15.95	0.6264		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		73,838.83380	67,907.020	15.95	0.3736		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		112,031.05780	124,804.750	15.96	0.6247		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		74,381.05780	68,414.750	15.96	0.3753		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		112,949.09980	125,790.630	15.94	0.6281		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		73,299.09980	67,400.630	15.94	0.3719		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	485
£ / R	On	29/03/2019		Foreign Exchange Future	19.26820		19.08600		0.0000		0.00	0	80
£ / R	On	15/04/2019		Foreign Exchange Future	19.32470		19.14240		0.0000		0.00	0	43
£ / R	On	26/04/2019		Foreign Exchange Future	19.36070		19.17760		0.0000		0.00	0	120
£ / R	On	29/04/2019		Foreign Exchange Future	19.37050		19.18730		0.0000		0.00	0	27
£ / R	On	31/05/2019		Foreign Exchange Future	19.47550		19.29120		0.0000		0.00	0	91
£ / R	On	14/06/2019		Foreign Exchange Future	19.52190		19.33680		0.0000		68,131,431.00	3,490	121,720
£ / R	On	16/09/2019		Foreign Exchange Future	19.83650		19.64630		0.0000		0.00	0	21,179
£ / R	On	13/12/2019		Foreign Exchange Future	20.13540		19.94170		0.0000		0.00	0	12,846
£ / R	On	16/03/2020		Foreign Exchange Future	20.46240		20.26640		0.0000		0.00	0	4,674
Total £ / R Future											68,131,431.00	3,490	160,780
£ / R	On	29/03/2019	18.09	Put			11.23790	8.852	46.90	0.0333	0.00	0	0
£ / R	On	29/03/2019	18.09	Call			1,007.23790	1,187.052	46.90	0.9667	0.00	0	0
£ / R	On	15/04/2019	18.11	Put			29.41490	22.579	18.76	0.0620	0.00	0	0
£ / R	On	15/04/2019	18.11	Call			1,061.81490	1,237.279	18.76	0.9380	0.00	0	0
£ / R	On	26/04/2019	18.11	Put			59.71200	45.516	18.11	0.0947	0.00	0	0
£ / R	On	26/04/2019	18.11	Call			1,127.31200	1,296.216	18.11	0.9053	0.00	0	0
£ / R	On	29/04/2019	17.68	Call			1,533.80220	1,710.950	18.29	0.9543	0.00	0	0
£ / R	On	29/04/2019	17.68	Put			26.50220	20.450	18.29	0.0457	0.00	0	0
£ / R	On	31/05/2019	19.28	Call			529.50970	644.915	16.60	0.5710	0.00	0	0
£ / R	On	31/05/2019	19.28	Put			518.30970	449.415	16.60	0.4290	0.00	0	0
£ / R	On	14/06/2019	18.63	Call			990.32530	1,138.032	16.60	0.7402	0.00	0	0
£ / R	On	14/06/2019	18.63	Put			283.52530	246.132	16.60	0.2598	0.00	0	0
£ / R	On	14/06/2019	18.64	Call			983.53050	1,130.863	16.60	0.7380	0.00	0	0
£ / R	On	14/06/2019	18.64	Put			286.73050	248.963	16.60	0.2620	0.00	0	0
£ / R	On	14/06/2019	18.62	Call			997.14550	1,145.225	16.60	0.7425	0.00	0	0
£ / R	On	14/06/2019	18.62	Put			280.34550	243.325	16.60	0.2575	0.00	0	0
£ / R	On	14/06/2019	18.00	Put			133.12010	115.787	16.92	0.1422	0.00	0	0
£ / R	On	14/06/2019	18.00	Call			1,469.92010	1,637.687	16.92	0.8578	0.00	0	1,000
£ / R	On	16/09/2019	18.81	Call			1,303.37470	1,453.342	15.89	0.7056	0.00	0	0
£ / R	On	16/09/2019	18.81	Put			467.07470	426.842	15.89	0.2944	0.00	0	0
£ / R	On	16/09/2019	18.27	Put			304.75600	280.819	16.11	0.2127	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,681.05600	1,847.319	16.11	0.7873	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,297.05830	1,446.484	15.88	0.7039	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			470.75830	429.984	15.88	0.2961	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,290.76570	1,439.638	15.88	0.7023	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			474.46570	433.138	15.88	0.2977	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,036.98870	1,163.013	15.88	0.5526	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,055.28870	987.613	15.88	0.4474	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,032.64960	1,158.171	15.88	0.5511	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,060.94960	992.771	15.88	0.4489	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,041.34310	1,167.871	15.88	0.5541	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,049.64310	982.471	15.88	0.4459	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,709.75720	1,873.635	15.83	0.7256	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			518.05720	488.235	15.83	0.2744	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,598.28760	2,466.332	17.11	0.7192	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			409.98760	471.732	17.11	0.2808	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,229.28580	1,357.746	15.85	0.5526	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,252.88580	1,185.346	15.85	0.4474	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			654.58620	625.837	15.74	0.2894	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,920.98620	2,088.237	15.74	0.7106	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,225.01070	1,353.048	15.86	0.5514	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,258.61070	1,190.648	15.86	0.4486	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,220.74860	1,348.355	15.86	0.5501	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,264.34860	1,195.955	15.86	0.4499	0.00	0	0
Total £ / R Option												0.00	0	2,000
Total £ / R												68,131,431.00	3,490	162,780
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13430		0.13280			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13680		0.13530			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13930		0.13770			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14200		0.14040			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			933.65600	820.366	18.97	0.6652	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,300.82190	1,449.787	14.98	0.9506	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			20.82190	19.787	14.98	0.0494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			567.24580	654.545	16.46	0.6784	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			287.24580	224.545	16.46	0.3216	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			213.65600	250.366	18.97	0.3348	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,593.02620	1,720.863	13.36	0.9293	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			63.02620	40.863	13.36	0.0707	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			903.71180	994.626	16.22	0.6959	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			373.71180	314.626	16.22	0.3041	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			485.72880	542.270	18.18	0.4514	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			955.72880	862.270	18.18	0.5486	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,864.50490	1,998.238	13.61	0.9121	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	0.12	Put			94.50490	68.238	13.61	0.0879	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,189.98930	1,289.886	16.15	0.7171	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			419.98930	359.886	16.15	0.2829	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			742.32390	814.101	18.03	0.5173	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			972.32390	884.101	18.03	0.4827	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,023.88480	1,104.958	18.08	0.5670	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			983.88480	904.958	18.08	0.4330	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			689.06800	747.525	19.21	0.4229	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,649.06800	1,547.525	19.21	0.5771	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,488.92500	1,591.071	16.13	0.7372	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			448.92500	391.071	16.13	0.2628	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.42130		16.29560			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.47950		16.35350			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.51660		16.39010			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.66910		16.54130			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.68270		16.55470			0.0000	550,529.10	33	121,728
€ / R	On	14/08/2019	Foreign Exchange Future			16.89380		16.76250			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.00770		16.87500			0.0000	2,040,924.00	120	42,345
€ / R	On	13/12/2019	Foreign Exchange Future			17.31820		17.18220			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.53500		17.39770			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.66040		17.52130			0.0000	0.00	0	4,361
Total € / R Future												2,591,453.10	153	201,178
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			123.53990	57.724	20.76	0.3407	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			99.13990	159.024	20.76	0.6593	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			191.99740	148.853	15.78	0.3608	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			265.49740	348.353	15.78	0.6392	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			298.65360	245.089	15.44	0.4386	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			268.75360	341.689	15.44	0.5614	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			7.92820	8.530	16.81	0.0181	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,299.22820	2,427.630	16.81	0.9819	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,262.03790	1,382.483	14.01	0.9049	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			57.33790	49.783	14.01	0.0951	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			520.11030	468.669	15.84	0.4715	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			434.81030	511.369	15.84	0.5285	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			401.22390	472.325	15.99	0.4997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			669.20740	606.006	16.28	0.5436	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			350.74840	415.105	16.30	0.4534	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			676.04840	612.405	16.30	0.5466	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			357.09760	422.337	16.26	0.4594	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			576.52390	519.625	15.99	0.5003	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			662.39760	599.637	16.26	0.5406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			353.90740	418.706	16.28	0.4564	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			277.13650	255.716	14.51	0.2646	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,009.63650	1,119.516	14.51	0.7354	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,984.75650	2,871.662	19.72	0.8802	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			97.25650	115.462	19.72	0.1198	4,895,593.04	42,400	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			883.30270	986.402	14.76	0.6835	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			360.80270	332.602	14.76	0.3165	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			530.34290	604.808	15.79	0.4916	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			777.84290	721.008	15.79	0.5084	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			413.79860	470.872	16.65	0.3725	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,308.79860	1,233.172	16.65	0.6275	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,431.60230	1,555.426	14.17	0.8216	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			176.60230	167.727	14.17	0.1784	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			411.44140	468.226	16.66	0.3708	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,316.44140	1,240.526	16.66	0.6292	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			409.09470	465.597	16.68	0.3691	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,324.09470	1,247.897	16.68	0.6309	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,985.45350	1,891.324	17.90	0.7469	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			260.45350	299.024	17.90	0.2531	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,707.37590	1,619.417	17.40	0.7047	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			312.37590	357.117	17.40	0.2953	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			0.00000	1,382.481	14.31	0.7779	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			0.00000	224.781	14.31	0.2221	131,946.51	587	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,648.53900	3,534.752	19.54	0.8349	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			210.73900	232.952	19.54	0.1651	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,895.90520	2,791.846	18.59	0.7794	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			377.87300	359.479	14.43	0.2632	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			606.23890	670.495	16.42	0.4158	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,434.03890	1,362.295	16.42	0.5842	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			242.06520	231.017	14.21	0.1903	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			603.55630	667.567	16.43	0.4144	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,441.35630	1,369.367	16.43	0.5856	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,474.63070	3,612.966	14.89	0.9717	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			22.43070	24.766	14.89	0.0283	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,410.07300	1,527.680	14.43	0.7368	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			288.10520	320.046	18.59	0.2206	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			600.89250	664.647	16.45	0.4129	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,448.69250	1,376.447	16.45	0.5871	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,128.92470	3,264.607	14.49	0.9595	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			36.72470	36.407	14.49	0.0405	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,724.26520	1,849.217	14.21	0.8097	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			765.29000	725.099	15.04	0.3857	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,162.99000	1,260.099	15.04	0.6143	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			803.24480	761.272	15.12	0.3972	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,130.94480	1,226.272	15.12	0.6028	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			589.29850	557.862	14.65	0.3278	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	10/02/2020	Foreign Exchange Option	16.65	Call			1,336.99850	1,442.862	14.65	0.6722	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			717.81870	679.908	14.94	0.3709	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,205.51870	1,304.908	14.94	0.6291	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,685.20170	1,612.893	16.48	0.5758	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			743.84140	810.383	16.50	0.4230	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,692.54140	1,619.983	16.50	0.5770	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			749.17310	816.214	16.47	0.4254	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,677.87310	1,605.814	16.47	0.5746	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			746.50170	813.293	16.48	0.4242	0.00	0	0
Total € / R Option												5,027,539.55	42,987	598,203
Total € / R												7,618,992.65	43,140	799,381
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.44300		10.40120			0.0000	4,218,972.00	404	17,564
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.58430		10.53920			0.0000	2,646,075.00	250	1,763
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.72220		10.67470			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.87310		10.82210			0.0000	0.00	0	0
Total AU\$ / R Future												6,865,047.00	654	19,727
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			677.17190	652.025	14.74	0.7654	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			76.89840	93.323	14.76	0.2310	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			685.69840	660.323	14.76	0.7690	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			75.45300	91.651	14.79	0.2275	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			694.25300	668.651	14.79	0.7725	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			78.37190	95.025	14.74	0.2346	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			494.12060	481.680	13.02	0.5593	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			269.80180	302.907	12.98	0.4486	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			480.60180	468.607	12.98	0.5514	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			266.54190	299.425	13.00	0.4446	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			487.34190	475.126	13.00	0.5554	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			263.32060	295.980	13.02	0.4407	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			353.72470	388.337	12.95	0.4620	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			579.02470	566.137	12.95	0.5380	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			350.36860	384.788	12.96	0.4587	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			585.66860	572.588	12.96	0.5413	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			357.11610	391.915	12.93	0.4652	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			572.41610	559.715	12.93	0.5348	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			646.85350	632.047	13.12	0.5695	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			321.55350	354.247	13.12	0.4305	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			664.73250	650.971	12.95	0.5249	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			433.40700	470.466	12.96	0.4723	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			671.30700	657.366	12.96	0.5277	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			430.00850	466.889	12.98	0.4696	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			677.90850	663.789	12.98	0.5304	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			436.83250	474.071	12.95	0.4751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												6,865,047.00	654	20,727
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.00010		10.89410			0.0000	1,650,015.00	150	2,350
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.15260		11.04330			0.0000	2,788,150.00	250	150
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.29980		11.18750			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.46020		11.34610			0.0000	0.00	0	0
Total CAD/ R Future												4,438,165.00	400	2,500
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			331.07250	402.166	14.40	0.6208	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			236.97250	202.066	14.40	0.3792	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			326.00310	396.545	14.41	0.6154	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			241.90310	206.445	14.41	0.3846	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			336.19980	407.845	14.38	0.6261	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			232.09980	197.745	14.38	0.3739	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			298.61670	352.102	14.90	0.4388	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			645.31670	589.502	14.90	0.5612	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			295.62390	348.726	14.92	0.4356	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			652.32390	596.126	14.92	0.5644	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			301.63660	355.511	14.88	0.4421	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			638.33660	582.911	14.88	0.5579	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			390.87690	449.416	14.58	0.4566	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			743.37690	689.616	14.58	0.5434	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			387.75490	445.953	14.60	0.4539	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			750.25490	696.153	14.60	0.5461	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			394.02070	452.904	14.56	0.4593	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			736.52070	683.104	14.56	0.5407	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			483.17620	546.639	14.40	0.4726	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			827.07620	776.439	14.40	0.5274	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			479.95040	543.111	14.41	0.4703	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			833.85040	782.911	14.41	0.5297	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			486.42430	550.195	14.38	0.4749	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			820.32430	769.995	14.38	0.5251	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,438,165.00	400	2,500
CHF / R	On	14/06/2019	Foreign Exchange Future			14.91300		14.74870			0.0000	0.00	0	893
CHF / R	On	16/09/2019	Foreign Exchange Future			15.21830		15.04850			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.51010		15.33710			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.83430		15.65650			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	893
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			433.82700	538.695	16.04	0.5803	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	14/06/2019	Foreign Exchange Option	14.73	Put			415.12700	355.695	16.04	0.4197	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			429.08760	533.328	16.05	0.5768	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			420.38760	360.328	16.05	0.4232	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			438.60390	544.096	16.04	0.5839	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			409.90390	351.096	16.04	0.4161	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			424.43970	498.105	16.72	0.4177	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,065.93970	969.805	16.72	0.5823	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			421.74750	495.002	16.73	0.4157	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,073.24750	976.702	16.73	0.5843	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			427.15420	501.227	16.70	0.4198	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,058.65420	962.927	16.70	0.5802	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			610.07240	691.208	16.86	0.4503	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,222.97240	1,131.108	16.86	0.5497	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			607.14460	687.929	16.87	0.4487	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,230.04460	1,137.829	16.87	0.5513	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			604.23210	684.667	16.89	0.4470	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,237.13210	1,144.567	16.89	0.5530	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			681.41990	757.038	17.40	0.4208	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,654.91990	1,552.738	17.40	0.5792	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			678.90470	754.170	17.41	0.4195	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,662.40470	1,559.870	17.41	0.5805	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			683.94040	759.917	17.39	0.4221	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,647.44040	1,545.617	17.39	0.5779	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	893
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23550		2.21860			0.0000	0.00	0	450
DKK / R	On	16/09/2019	Foreign Exchange Future			2.28040		2.26280			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.32320		2.30520			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.37050		2.35220			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	450
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			952.18400	1,090.273	13.82	0.7384	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			266.18400	235.273	13.82	0.2616	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			887.90440	1,022.719	13.91	0.7134	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			301.90440	267.719	13.91	0.2866	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,019.33830	1,160.533	13.74	0.7627	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			233.33830	205.533	13.74	0.2373	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,805.94040	1,697.251	15.35	0.6667	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			479.07180	551.528	15.15	0.3603	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,651.07180	1,547.528	15.15	0.6397	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			455.92400	525.778	15.25	0.3466	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,727.92400	1,621.778	15.25	0.6534	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			433.94040	501.251	15.35	0.3333	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			442.00810	503.024	16.01	0.2772	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,790.00810	2,671.025	16.01	0.7228	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			426.31600	485.691	16.10	0.2689	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,874.31600	2,753.691	16.10	0.7311	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			458.35850	521.066	15.93	0.2858	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,706.35850	2,589.066	15.93	0.7142	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,081.06190	2,964.083	15.93	0.6949	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			584.10900	648.607	15.98	0.2974	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,162.10900	3,043.607	15.98	0.7026	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			565.77550	628.772	16.03	0.2899	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,243.77550	3,123.772	16.03	0.7101	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			603.06190	669.083	15.93	0.3051	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	450
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88120		1.85890			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.90790		1.88500			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.93310		1.90950			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,145.25710	1,337.104	15.45	0.8320	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			156.25710	125.104	15.45	0.1680	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,072.21870	1,258.296	15.51	0.8106	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			183.21870	146.296	15.51	0.1894	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,221.13760	1,418.241	15.39	0.8521	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			132.13760	106.241	15.39	0.1479	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,145.05010	1,314.044	15.61	0.6888	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			495.05010	435.044	15.61	0.3112	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,090.61740	1,255.004	15.72	0.6698	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			540.61740	476.003	15.72	0.3302	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,201.71180	1,375.230	15.51	0.7077	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			451.71180	396.230	15.51	0.2923	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,361.87620	1,531.195	15.69	0.6695	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			666.87620	600.195	15.69	0.3305	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,310.13280	1,472.790	15.73	0.6542	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			715.13280	641.790	15.73	0.3458	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,415.41960	1,591.267	15.64	0.6846	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			620.41960	560.267	15.64	0.3154	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14400		0.14230			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14430		0.14120			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14400		0.14020			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14390		0.13890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71230		1.71090			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73780		1.73610			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.76160		1.75980			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.02220		10.06680			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.15770		10.19780			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.28840		10.32370			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.43030		10.45990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			325.71510	310.761	13.86	0.5758	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			178.91510	208.561	13.86	0.4242	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			320.14760	305.522	13.87	0.5696	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			183.34760	213.322	13.87	0.4304	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			331.34840	316.063	13.85	0.5820	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			174.54840	203.863	13.85	0.4180	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			555.14910	541.783	13.39	0.6480	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			207.34910	234.083	13.39	0.3520	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			549.11650	535.979	13.40	0.6438	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			211.31650	238.279	13.40	0.3562	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			561.23040	547.631	13.37	0.6522	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			203.43040	229.931	13.37	0.3478	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			450.95410	449.192	13.78	0.5028	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			477.25410	510.792	13.78	0.4972	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			446.89590	445.237	13.79	0.4996	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			483.19590	516.837	13.79	0.5004	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			455.05030	453.183	13.76	0.5061	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			471.35030	504.783	13.76	0.4939	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			521.54660	524.522	13.80	0.5020	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			581.64660	614.222	13.80	0.4980	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			517.62250	520.655	13.81	0.4993	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			587.72250	620.355	13.81	0.5007	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			525.50360	528.412	13.78	0.5048	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			575.60360	608.112	13.78	0.4952	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35990		1.35330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	16/09/2019	Foreign Exchange Future			1.36590		1.35940			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.37040		1.36400			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			333.00000	399.000		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			233.00000	299.000		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			433.00000	499.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			294.00000	359.000		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			194.00000	259.000		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			394.00000	459.000		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			240.00000	304.000		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			140.00000	204.000		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			340.00000	404.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32540		1.32860			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33120		1.33450			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33620		1.33970			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34150		1.34510			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,224
Total QUANTO £ / \$												0.00	0	2,224
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13270		1.13750			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14140		1.14630			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14930		1.15430			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15780		1.16290			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	5
Total QUANTO € / \$												0.00	0	5
SGD / R	On	14/06/2019	Foreign Exchange Future			10.88230		10.79150			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			11.02950		10.93600			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.17060		11.07700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			821.51410	908.616	13.41	0.9172	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			30.01410	26.316	13.41	0.0828	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			812.62910	899.594	13.42	0.9146	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			31.12910	27.294	13.42	0.0854	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			830.43020	917.666	13.41	0.9197	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			28.93020	25.366	13.41	0.0803	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			619.24470	693.411	13.33	0.7092	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			213.24470	193.911	13.33	0.2908	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			613.19060	687.053	13.34	0.7055	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			217.19060	197.553	13.34	0.2945	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			625.33960	699.811	13.31	0.7129	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			209.33960	190.311	13.31	0.2871	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			710.93810	784.639	13.43	0.6774	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			303.93810	284.039	13.43	0.3226	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			705.30440	778.741	13.45	0.6743	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			308.30440	288.141	13.45	0.3257	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			716.60740	790.572	13.42	0.6805	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			299.60740	279.972	13.42	0.3195	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.45550		2.46690			0.0000	98,220,000.00	40,000	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.32950		2.35480			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.24570		2.27470			0.0000	0.00	0	0
Total TRY / R Future												98,220,000.00	40,000	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.38260	1.933	34.73	0.0145	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,074.48260	1,086.433	34.73	0.9855	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.53870	2.132	34.73	0.0159	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,054.63870	1,066.632	34.73	0.9841	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.45870	2.030	34.73	0.0152	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,064.55870	1,076.530	34.73	0.9848	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			131.51930	130.767	21.93	0.5070	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			126.71930	151.267	21.93	0.4930	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			126.50020	126.192	21.90	0.4957	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			131.70020	156.692	21.90	0.5043	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			137.13550	135.914	22.03	0.5184	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			122.33550	146.414	22.03	0.4816	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			160.22240	158.056	22.92	0.5075	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			165.52240	192.356	22.92	0.4925	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			155.44180	153.600	22.89	0.4984	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			170.74180	197.900	22.89	0.5016	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Call			150.75690	149.232	22.87	0.4893	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Put			176.05690	203.532	22.87	0.5107	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									98,220,000.00	40,000	3,646
Total Futures									1 617 193 343.20	142,238	1,494,360
Total Options									76 568 154.71	294,338	6,193,900
Grand Total:									1,693,761,497.91	436,576	7,688,260