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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2019 Foreign Exchange Future			14.34190		14.44000			0.0000	1,620,634.70	113	0
\$ / R On 29/04/2019 Foreign Exchange Future			14.34710		14.44510			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.34880		14.44680			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.36100		14.45890			0.0000	0.00	0	85,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.36450		14.46230			0.0000	0.00	0	25,000
\$ / R On 10/05/2019 Foreign Exchange Future			14.36630		14.46400			0.0000	0.00	0	0
\$ / R On 13/05/2019 Foreign Exchange Future			14.37150		14.46900			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.37500		14.47240			0.0000	0.00	0	2
\$ / R On 17/05/2019 Foreign Exchange Future			14.37850		14.47580			0.0000	0.00	0	0
\$ / R On 20/05/2019 Foreign Exchange Future			14.38370		14.48120			0.0000	0.00	0	0
\$ / R On 24/05/2019 Foreign Exchange Future			14.39060		14.48830			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.39920		14.49710			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.40270		14.50060			0.0000	0.00	0	327
\$ / R On 03/06/2019 Foreign Exchange Future			14.40790		14.50580			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.40960		14.50750			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.42010		14.51800			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.42700		14.52500			0.0000	533,582,595.00	36,985	831,835
\$ / R On 20/06/2019 Foreign Exchange Future			14.43740		14.53540			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.45140		14.54950			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.45670		14.55470			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.46020		14.55830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/07/2019	Foreign Exchange Future			14.46200		14.56000			0.0000	0.00	0	175
\$ / R	On	31/07/2019	Foreign Exchange Future			14.50960		14.60790			0.0000	0.00	0	1,460
\$ / R	On	01/08/2019	Foreign Exchange Future			14.51130		14.60980			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.53270		14.63160			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.56310		14.66240			0.0000	0.00	0	2,336
\$ / R	On	02/09/2019	Foreign Exchange Future			14.56860		14.66780			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.57220		14.67140			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.57400		14.67320			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.58860		14.68750			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.59400		14.69290			0.0000	218,910,000.00	15,000	33,973
\$ / R	On	30/09/2019	Foreign Exchange Future			14.61940		14.71820			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.62300		14.72190			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.67520		14.77500			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.72710		14.82830			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.73250		14.83350			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.73620		14.83700			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.75260		14.85280			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.78540		14.88480			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.78910		14.88850			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.84240		14.94200			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.89510		14.99450			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.90060		15.00030			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.92590		15.02730			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.95720		15.05980			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.00870		15.11080			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.07600		15.17780			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.09580		15.19750			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.18680		15.28840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.28040		15.38710			0.0000	0.00	0	0
Total \$ / R Future												754,113,229.70	52,098	1,114,506
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			600.08860	698.100	8.54	1.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			0.08860	0.000	8.54	0.0000	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			7.92090	4.039	11.89	0.0604	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			343.02090	241.139	11.89	0.9396	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.03600	0.021	28.36	0.0002	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,526.83600	1,428.821	28.36	0.9998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,446.83800	1,348.824	27.09	0.9998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.03800	0.024	27.09	0.0002	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			226.71490	132.407	12.15	0.7087	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			29.91490	33.607	12.15	0.2913	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,163.41870	1,261.266	24.94	0.9993	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.21870	0.065	24.94	0.0007	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,513.21710	1,611.202	24.93	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.01710	0.002	24.93	0.0000	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			92.90660	137.329	12.69	0.6994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			89.70660	36.129	12.69	0.3006	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			406.96560	494.960	17.75	0.9642	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			13.76560	3.760	17.75	0.0358	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			0.21750	0.087	19.27	0.0011	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			957.01750	858.887	19.27	0.9989	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			500.59570	401.386	14.44	0.9694	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			3.79570	2.586	14.44	0.0306	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			268.56550	171.520	12.53	0.7885	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			21.76550	22.720	12.53	0.2115	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			23.62790	28.740	15.77	0.1414	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			532.52790	439.740	15.77	0.8586	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			164.71950	198.740	15.04	0.5884	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			173.61950	109.740	15.04	0.4116	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			717.09420	621.722	16.30	0.9395	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			8.19420	10.722	16.30	0.0605	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			34.40520	41.179	15.56	0.1903	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			463.30520	372.179	15.56	0.8097	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			82.91810	97.722	15.56	0.3420	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			345.21810	262.222	15.56	0.6580	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			17.96090	23.620	15.79	0.1123	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			620.26090	528.120	15.79	0.8877	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			8.67580	11.505	15.89	0.0611	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			750.97580	656.005	15.89	0.9389	0.00	0	50,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Put			79.60990	98.153	15.77	0.3306	0.00	0	40,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Call			363.60990	284.453	15.77	0.6694	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			47.73700	62.047	14.86	0.2285	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			476.73700	393.547	14.86	0.7715	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			327.74400	380.686	16.35	0.6878	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			150.14400	105.685	16.35	0.3122	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Call			602.70930	517.418	13.99	0.8473	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Put			26.90930	38.918	13.99	0.1527	0.00	0	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Put			601.93120	673.461	17.66	0.8358	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Call			77.73120	51.961	17.66	0.1642	0.00	0	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Call			736.79620	646.504	13.61	0.9171	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Put			10.99620	18.004	13.61	0.0829	0.00	0	20,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Call			520.11130	438.843	14.25	0.7874	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Put			44.31130	60.343	14.25	0.2126	0.00	0	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Put			301.43370	350.906	16.08	0.6470	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Call			177.23370	129.406	16.08	0.3530	0.00	0	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put			185.75000	221.315	15.28	0.5090	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call			261.55000	199.815	15.28	0.4910	0.00	0	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put			687.18710	762.748	18.06	0.8662	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call			62.98710	41.248	18.06	0.1338	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			125.90790	151.309	14.44	0.3933	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			357.10790	285.009	14.44	0.6067	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			820.71000	898.760	17.87	0.8950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			51.91000	32.460	17.87	0.1050	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,048.19470	1,132.705	18.26	0.9421	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			29.39470	16.405	18.26	0.0579	0.00	0	21,000
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Put			120.92090	143.638	14.33	0.3610	0.00	0	50,000
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Call			409.22090	334.238	14.33	0.6390	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			143.90170	168.392	14.19	0.3827	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			411.00170	337.592	14.19	0.6173	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			408.74170	336.482	14.29	0.6037	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			158.14170	183.782	14.29	0.3963	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,323.47670	1,410.560	19.14	0.9360	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			34.07670	23.260	19.14	0.0640	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			439.60630	364.781	14.18	0.6349	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			139.00630	162.081	14.18	0.3651	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,504.84470	1,406.860	15.67	0.9836	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			4.24470	4.160	15.67	0.0164	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			632.54100	699.838	16.77	0.7791	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			123.14100	92.538	16.77	0.2209	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,666.88490	1,758.258	19.71	0.9675	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			17.48490	10.958	19.71	0.0325	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			6.30680	6.184	15.16	0.0240	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,366.90680	1,268.884	15.16	0.9760	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			0.39180	0.351	18.00	0.0014	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,366.19180	2,268.251	18.00	0.9986	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			291.27790	333.235	14.86	0.5472	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			288.77790	232.835	14.86	0.4528	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			571.84500	491.389	13.77	0.7079	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			113.84500	131.289	13.77	0.2921	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			511.21330	434.541	13.94	0.6594	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			143.21330	164.441	13.94	0.3406	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			449.03250	376.903	14.13	0.6041	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			181.03250	206.803	14.13	0.3959	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			57.73600	67.202	13.33	0.1797	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			745.73600	657.302	13.33	0.8203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			647.18610	709.874	16.35	0.7324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			172.18610	136.874	16.35	0.2676	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			27.43930	29.014	13.54	0.0864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,052.43930	956.014	13.54	0.9136	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			437.90750	368.901	14.35	0.5771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			705.26660	619.634	13.57	0.7803	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,877.64230	1,779.572	15.41	0.9908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			2.64230	2.572	15.41	0.0092	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			35.80540	38.031	13.36	0.1093	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			960.80540	865.031	13.36	0.8907	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			235.35300	266.755	14.44	0.4492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			38.06860	26.181	18.93	0.0620	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,288.57690	1,191.227	13.98	0.9542	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			13.57690	14.227	13.98	0.0458	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			466.77790	395.409	14.25	0.6036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			191.77790	218.410	14.25	0.3964	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			80.26660	92.634	13.57	0.2197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			71.98230	54.679	18.17	0.1192	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			496.97180	423.301	14.15	0.6300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			171.97180	196.301	14.15	0.3700	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,416.42220	1,500.905	18.78	0.9145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			51.42220	37.906	18.78	0.0855	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,603.06860	1,689.181	18.93	0.9380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			105.80810	121.745	13.77	0.2673	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,062.14840	1,139.739	17.79	0.8573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			87.14840	66.739	17.79	0.1427	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			581.62150	502.325	13.90	0.6976	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			126.62150	145.325	13.90	0.3024	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,186.98230	1,267.679	18.17	0.8808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			150.46180	118.829	16.66	0.2369	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			275.39960	224.853	15.26	0.4027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			400.39960	447.853	15.26	0.5973	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			906.65060	979.505	17.29	0.8203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			111.65060	86.505	17.29	0.1797	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			630.80810	548.745	13.77	0.7327	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			6.54630	6.645	14.42	0.0229	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			282.79810	231.287	15.20	0.4117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			387.79810	434.287	15.20	0.5883	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,436.54550	3,533.973	21.38	0.9971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			1.54550	0.973	21.38	0.0029	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			725.46180	791.829	16.66	0.7631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			645.31220	562.497	13.73	0.7424	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			268.97130	303.807	14.58	0.4857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			373.97130	310.807	14.58	0.5143	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,519.45050	1,603.968	18.87	0.9282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			44.45050	30.968	18.87	0.0718	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,531.54630	1,433.645	14.42	0.9771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			81.38010	62.137	17.92	0.1338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			720.72740	634.438	13.53	0.7894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			75.72740	87.438	13.53	0.2106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,168.96750	1,249.249	18.12	0.8777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			73.96750	56.249	18.12	0.1223	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			100.31220	115.497	13.73	0.2576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			6.21850	6.297	14.48	0.0218	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,444.41360	1,528.884	18.81	0.9184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			49.41360	35.884	18.81	0.0816	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			760.17100	672.329	13.44	0.8114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			65.17100	75.329	13.44	0.1886	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,106.38010	1,185.137	17.92	0.8662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			57.99010	43.684	18.62	0.0970	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,298.18520	1,200.813	14.00	0.9554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			13.18520	13.813	14.00	0.0446	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			514.43970	569.723	15.79	0.6684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			219.43970	176.723	15.79	0.3316	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,551.21850	1,453.297	14.48	0.9782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			302.10320	248.143	15.04	0.4349	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			9.50280	9.929	14.19	0.0331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,404.50280	1,306.929	14.19	0.9669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,778.42990	1,680.379	15.13	0.9880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			3.42990	3.379	15.13	0.0120	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,332.99010	1,416.684	18.62	0.9030	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			239.99830	271.888	14.46	0.4545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,835.03450	3,737.029	22.28	0.9999	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.03450	0.029	22.28	0.0001	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,245.99670	2,147.929	16.45	0.9966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			0.99670	0.928	16.45	0.0034	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			357.10320	401.143	15.04	0.5651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			399.69790	334.075	14.48	0.5403	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			244.69790	277.075	14.48	0.4597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			394.44960	329.315	14.50	0.5351	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			249.44960	282.315	14.50	0.4649	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			404.99830	338.888	14.46	0.5455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			231.54250	187.050	15.66	0.3474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			12.43250	13.017	14.04	0.0423	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			406.76680	454.701	15.29	0.6018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			271.76680	221.701	15.29	0.3982	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,205.05190	1,286.154	18.23	0.8839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			70.05190	53.154	18.23	0.1161	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			486.54250	540.050	15.66	0.6526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			14.81490	15.538	13.93	0.0496	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			445.89490	496.662	15.48	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			250.89490	203.662	15.48	0.3721	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,268.71920	1,351.170	18.42	0.8939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			63.71920	48.169	18.42	0.1061	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,317.43250	1,220.017	14.04	0.9577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			82.60500	95.309	13.59	0.2243	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			466.03540	518.183	15.57	0.6404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			241.03540	195.183	15.57	0.3596	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,133.11230	1,212.537	18.01	0.8713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			78.11230	59.537	18.01	0.1287	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,259.81490	1,162.538	13.93	0.9504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			279.04150	314.864	14.62	0.4960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,610.32830	1,512.357	14.65	0.9813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			5.32830	5.357	14.65	0.0187	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			588.49710	508.792	13.88	0.7026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			123.49710	141.792	13.88	0.2974	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			697.60500	612.308	13.59	0.7757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			8.67570	9.060	14.25	0.0304	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			889.77650	962.048	17.23	0.8156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			114.77650	89.048	17.23	0.1844	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,193.10700	1,096.035	13.81	0.9405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			18.10700	19.035	13.81	0.0595	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			364.04150	301.864	14.62	0.5040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			212.90750	241.901	14.35	0.4229	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,240.69580	1,143.473	13.89	0.9477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			15.69580	16.473	13.89	0.0523	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,151.01020	1,230.868	18.06	0.8745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			76.01020	57.868	18.06	0.1255	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,433.67570	1,336.060	14.25	0.9696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			410.35300	343.755	14.44	0.5508	0.00	0	1,050
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,690.89730	2,786.373	19.35	0.9895	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			6.29730	3.773	19.35	0.0105	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			456.13120	505.870	15.35	0.6163	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			271.53120	223.270	15.35	0.3837	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,480.43880	1,562.612	18.50	0.8950	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			69.93880	54.012	18.50	0.1050	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			549.64070	475.356	14.10	0.6289	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			200.14070	223.956	14.10	0.3711	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,813.62950	1,900.409	18.93	0.9341	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			146.65550	117.960	16.96	0.2112	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			8.06070	8.379	13.39	0.0268	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,557.56070	1,459.779	13.39	0.9732	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			797.53060	862.674	16.55	0.7490	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			177.03060	144.074	16.55	0.2510	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			43.12950	31.809	18.93	0.0659	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			519.91820	447.643	14.19	0.6055	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			220.41820	246.243	14.19	0.3945	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			666.36960	585.363	13.78	0.7115	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			136.86960	153.963	13.78	0.2885	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			927.15550	996.560	16.96	0.7888	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			13.86120	16.614	13.20	0.0483	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,378.56120	1,283.314	13.20	0.9517	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,925.05400	2,012.443	19.09	0.9352	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			43.35400	32.643	19.09	0.0648	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,141.88080	1,048.873	13.22	0.9028	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			33.58080	38.673	13.22	0.0972	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put			214.22520	238.882	14.10	0.3755	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call			564.22520	490.882	14.10	0.6245	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,643.83590	1,722.150	18.29	0.8618	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			111.73590	91.750	18.29	0.1382	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			662.78340	589.459	14.18	0.6304	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			254.88340	279.859	14.18	0.3696	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,971.96990	2,055.302	18.93	0.8989	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			275.86910	302.392	14.26	0.3884	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			79.86990	64.902	18.93	0.1011	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			18.54030	17.517	12.79	0.0439	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,626.44030	1,527.117	12.79	0.9561	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			963.06780	1,026.247	16.59	0.7296	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			230.96780	195.847	16.59	0.2704	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			633.76910	561.992	14.26	0.6116	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			31.20440	35.170	12.88	0.0787	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,401.00440	1,306.470	12.88	0.9213	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,831.89770	1,912.039	18.56	0.8667	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			113.49770	94.739	18.56	0.1333	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			404.37820	438.536	14.69	0.4660	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			555.97820	491.236	14.69	0.5340	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,813.08800	1,890.989	18.41	0.8424	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			145.48800	124.089	18.41	0.1576	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			759.51020	686.357	14.34	0.6337	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			297.11020	323.257	14.34	0.3663	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,147.50620	2,230.122	19.05	0.8785	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			109.90620	93.222	19.05	0.1215	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			35.74840	35.220	13.32	0.0681	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,698.14840	1,598.320	13.32	0.9319	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,126.57110	1,191.208	16.87	0.7233	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			268.97110	234.308	16.87	0.2767	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			730.92680	659.174	14.42	0.6175	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			318.52680	346.074	14.42	0.3825	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			59.67510	65.631	13.24	0.1138	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,437.47510	1,344.231	13.24	0.8862	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			536.80200	577.966	15.10	0.5114	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			538.20200	480.166	15.10	0.4886	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,348.05740	4,443.264	21.78	0.9750	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			21.25740	17.264	21.78	0.0250	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			595.29020	638.188	15.28	0.5275	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			532.79020	476.788	15.28	0.4725	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,215.33190	2,116.484	14.56	0.9596	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			22.43190	22.483	14.56	0.0404	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,417.60140	1,486.966	17.44	0.7622	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			240.50140	210.966	17.44	0.2378	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			951.26370	872.676	14.03	0.7060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			228.36370	248.676	14.03	0.2940	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,631.42440	2,717.248	19.75	0.9000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			94.32440	81.248	19.75	0.1000	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,944.71030	3,845.506	18.10	0.9971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			1.81030	1.506	18.10	0.0029	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,219.51430	3,308.636	20.59	0.9330	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			62.41430	52.636	20.59	0.0670	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			552.27200	495.287	15.20	0.4829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			579.37200	621.287	15.20	0.5171	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,158.67570	1,221.817	16.81	0.7090	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			301.57570	265.817	16.81	0.2910	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			299.42590	263.878	16.83	0.2892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,166.52590	1,229.878	16.83	0.7108	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,295.99410	3,385.638	20.67	0.9365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			58.89410	49.638	20.67	0.0635	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			804.05780	731.592	14.38	0.6335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			321.15780	347.592	14.38	0.3665	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,019.77740	3,107.478	20.35	0.9228	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			72.67740	61.478	20.35	0.0772	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			737.46420	668.209	14.56	0.5971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			374.56420	404.209	14.56	0.4029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,817.16810	3,909.676	21.27	0.9557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			40.06810	33.676	21.27	0.0443	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,972.93360	4,066.105	21.45	0.9601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			35.83360	30.106	21.45	0.0399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			875.31070	799.724	14.20	0.6699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			272.41070	295.724	14.20	0.3301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			340.87080	301.300	16.48	0.3238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,027.97080	1,087.300	16.48	0.6762	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,011.95360	4,105.281	21.49	0.9611	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			34.85360	29.281	21.49	0.0389	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			991.69420	910.964	13.94	0.7237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			208.79420	226.964	13.94	0.2763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,648.13910	4,742.716	21.80	0.9766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			21.03910	16.716	21.80	0.0234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,507.43950	1,414.570	13.31	0.8851	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			64.53950	70.570	13.31	0.1149	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			931.83390	853.983	14.07	0.6970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			238.93390	259.983	14.07	0.3030	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			845.05150	770.756	14.28	0.6548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			292.15150	316.756	14.28	0.3452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,597.18280	1,500.937	13.23	0.9032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			54.28280	56.937	13.23	0.0968	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			126.48970	137.541	13.62	0.1922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,219.38970	1,131.541	13.62	0.8078	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,642.59610	3,734.264	21.07	0.9501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			45.49610	38.264	21.07	0.0499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			458.03990	492.313	14.82	0.4538	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			650.93990	586.313	14.82	0.5462	0.00	0	16,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			581.93370	522.205	15.06	0.5026	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			539.03370	578.205	15.06	0.4974	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,142.91570	1,056.850	13.71	0.7821	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	13.70	Put			150.01570	162.850	13.71	0.2179	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,091.06870	1,006.341	13.77	0.7634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			168.16870	182.341	13.77	0.2366	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,623.24620	3,714.814	21.05	0.9494	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			46.14620	38.814	21.05	0.0506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			137.90490	149.829	13.67	0.2049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,180.80490	1,093.829	13.67	0.7951	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			857.05660	782.242	14.25	0.6609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			284.15660	308.242	14.25	0.3391	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			777.18670	827.726	15.80	0.5980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			440.08670	391.726	15.80	0.4020	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,127.44180	1,189.733	16.73	0.7016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			310.34180	273.733	16.73	0.2984	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			502.15080	448.868	15.45	0.4477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			659.25080	704.868	15.45	0.5523	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			721.53900	653.093	14.61	0.5880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			388.63900	419.093	14.61	0.4120	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			286.87370	252.569	16.95	0.2784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,213.97370	1,278.569	16.95	0.7216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,860.11760	1,762.330	13.80	0.9330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			37.21760	38.330	13.80	0.0670	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			753.67930	683.618	14.52	0.6062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			360.77930	389.618	14.52	0.3938	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			756.96750	806.708	15.74	0.5907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			449.86750	400.708	15.74	0.4093	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,718.48690	1,621.423	13.49	0.9183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			45.58690	47.423	13.49	0.0817	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			670.49160	604.769	14.76	0.5581	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			437.59160	470.769	14.76	0.4419	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			867.23550	921.156	16.05	0.6288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			400.13550	355.156	16.05	0.3712	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			560.40100	502.837	15.16	0.4885	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			567.50100	608.837	15.16	0.5115	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			998.59550	917.464	13.92	0.7267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			205.69550	223.463	13.92	0.2733	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,584.55840	2,669.969	19.67	0.8968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			97.45840	83.969	19.67	0.1032	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,114.50090	2,194.845	18.82	0.8577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			137.40090	118.845	18.82	0.1423	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			984.82040	904.498	13.95	0.7208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			211.92040	230.498	13.95	0.2792	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,528.48030	2,613.379	19.57	0.8929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			101.38030	87.379	19.57	0.1071	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			513.30980	459.178	15.39	0.4557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			640.40980	685.178	15.39	0.5443	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			3,943.68880	4,036.742	21.42	0.9593	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	18.60	Call			36.58880	30.742	21.42	0.0407	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			1,069.28360	985.150	13.80	0.7551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			176.38360	191.150	13.80	0.2449	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			253.48650	275.532	14.13	0.3150	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			906.38650	829.532	14.13	0.6850	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			597.39380	640.169	15.26	0.5254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call			540.29380	484.169	15.26	0.4746	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,105.45430	2,185.681	18.80	0.8568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			138.35430	119.681	18.80	0.1432	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.38	Call			0.00000	1,305.758	13.43	0.8589	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.38	Put			0.00000	91.758	13.43	0.1411	1,183,680.78	12,900	12,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.24	Call			0.00000	715.306	14.43	0.6244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.24	Put			0.00000	361.306	14.43	0.3756	0.00	0	12,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			1,105.73730	1,020.619	13.76	0.7688	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			162.83730	176.620	13.76	0.2312	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,347.33760	1,256.956	13.48	0.8457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			94.43760	102.956	13.48	0.1543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.44	Put			0.00000	1,134.216	16.59	0.6881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.44	Call			0.00000	288.216	16.59	0.3119	7,435,980.54	25,800	12,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put			338.44390	365.942	14.44	0.3786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call			781.34390	709.942	14.44	0.6214	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,339.14980	1,248.914	13.49	0.8435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			96.24980	104.914	13.49	0.1565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,330.98480	1,240.899	13.50	0.8412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			98.08480	106.899	13.50	0.1588	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			177.87470	155.661	18.42	0.1733	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,959.67470	2,036.261	18.42	0.8267	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,267.47650	1,331.762	16.98	0.7167	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			305.67650	271.162	16.98	0.2833	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			821.62940	750.196	14.46	0.6245	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			353.42940	380.796	14.46	0.3755	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			849.98320	777.268	14.38	0.6390	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			331.78320	357.868	14.38	0.3610	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,309.88410	2,390.985	19.05	0.8628	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			138.08410	120.385	19.05	0.1372	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			53.24990	53.461	13.56	0.0862	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,771.44990	1,672.861	13.56	0.9138	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			88.53540	95.737	13.48	0.1390	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,480.43540	1,388.737	13.48	0.8610	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,131.01380	2,207.397	18.53	0.8174	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			206.01380	182.597	18.53	0.1826	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			938.56570	864.756	14.46	0.6440	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			363.56570	389.556	14.46	0.3560	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,430.06060	1,495.054	17.20	0.7164	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,505.97060	1,414.801	13.67	0.8372	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,845.08500	1,746.618	13.71	0.8998	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	31/10/2019	Foreign Exchange Option	13.00	Put		70.08500	71.418	13.71	0.1002	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		335.06060	300.254	17.20	0.2836	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,479.99330	2,560.653	19.12	0.8512	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		164.99330	145.853	19.12	0.1488	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		910.38170	837.748	14.53	0.6308	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		385.38170	412.548	14.53	0.3692	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		120.97060	129.601	13.67	0.1628	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,276.03830	2,352.807	18.67	0.8083	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		234.33830	209.907	18.67	0.1917	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,018.48600	944.351	14.55	0.6484	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		390.18600	417.252	14.55	0.3516	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,623.54690	2,704.384	19.22	0.8405	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		412.17950	440.359	14.62	0.3637	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		191.84690	171.484	19.22	0.1595	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		83.99570	87.014	13.79	0.1100	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,912.29570	1,814.114	13.79	0.8900	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,567.73580	1,633.933	17.44	0.7134	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		366.03580	331.033	17.44	0.2866	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		990.47950	917.459	14.62	0.6363	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		153.84970	164.558	13.83	0.1818	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,547.34970	1,457.058	13.83	0.8182	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		724.05680	765.620	15.50	0.4991	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		721.05680	661.820	15.50	0.5009	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,409.90340	1,323.971	14.06	0.7715	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		217.10340	231.371	14.06	0.2285	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,257.12930	2,331.708	18.59	0.7953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		259.92930	234.308	18.59	0.2047	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,198.68970	5,291.289	21.48	0.9550	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,406.76100	1,467.967	17.07	0.6724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		444.14730	404.810	17.03	0.3305	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,391.34730	1,452.210	17.03	0.6695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put		364.85420	389.829	14.47	0.3283	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call		1,916.08710	1,821.429	13.83	0.8817	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put		93.28710	98.829	13.83	0.1183	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		441.84950	402.684	17.05	0.3291	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,399.04950	1,460.084	17.05	0.6709	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		439.56100	400.567	17.07	0.3276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call		375.04500	341.016	17.57	0.2848	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call		1,113.56070	1,038.127	14.45	0.6740	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put		360.76070	385.527	14.45	0.3260	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put		2,379.55430	2,455.645	18.78	0.8079	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call		242.35430	218.245	18.78	0.1921	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call		1,107.65420	1,032.429	14.47	0.6717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call		332.51330	300.936	17.93	0.2553	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call		1,126.01440	1,049.598	14.42	0.6787	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put		353.21440	376.998	14.42	0.3213	0.00	0	4,150

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	14.12	Call			1,101.77410	1,026.758	14.48	0.6693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			368.97410	394.158	14.48	0.3307	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,652.24500	1,718.416	17.57	0.7152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			74.17550	78.512	13.85	0.0978	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,215.92350	1,134.631	14.27	0.7109	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			303.12350	322.031	14.27	0.2891	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,000.05990	2,071.056	18.18	0.7650	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			302.85990	273.656	18.18	0.2350	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,849.71330	1,918.336	17.93	0.7447	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			499.76200	531.139	14.90	0.3984	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,176.80790	1,096.586	14.31	0.6974	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			324.00790	343.987	14.31	0.3026	1,719,932.50	5,000	39,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,833.20870	1,901.556	17.91	0.7423	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			336.00870	304.156	17.91	0.2577	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,056.97550	1,961.112	13.85	0.9022	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			362.06060	329.070	17.69	0.2760	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,310.58310	1,226.894	14.16	0.7418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			257.78310	274.294	14.16	0.2582	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,405.97260	2,482.378	18.82	0.8105	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			238.77260	214.978	18.82	0.1895	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			942.56200	873.739	14.90	0.6016	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			200.36560	180.005	19.32	0.1612	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,132.27800	1,055.376	14.41	0.6810	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			349.47800	372.776	14.41	0.3190	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,750.31640	1,818.247	17.77	0.7301	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			353.11640	320.847	17.77	0.2699	3,208,474.00	10,000	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,709.26060	1,776.470	17.69	0.7240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			51.48970	43.889	21.48	0.0450	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,976.91570	2,877.207	13.97	0.9771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			14.11570	14.607	13.97	0.0229	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,942.23690	1,847.337	13.83	0.8857	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			89.43690	94.737	13.83	0.1143	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,727.56560	2,807.405	19.32	0.8388	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,427.01710	2,501.667	18.74	0.8005	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			261.81710	237.067	18.74	0.1995	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,100.12040	1,027.528	14.59	0.6538	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			415.32040	442.128	14.59	0.3462	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,773.68390	2,851.990	19.26	0.8311	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			218.48390	197.390	19.26	0.1689	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			96.94370	101.404	13.77	0.1173	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,981.74370	1,886.804	13.77	0.8827	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,718.75560	1,784.136	17.61	0.7122	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			393.55560	359.536	17.61	0.2878	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,072.22140	1,000.643	14.66	0.6425	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			437.42140	465.243	14.66	0.3575	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			186.67970	198.756	13.97	0.1972	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	02/01/2020	Foreign Exchange Option	13.49	Call			1,585.17970	1,497.856	13.97	0.8028	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			218.81960	232.255	14.11	0.2104	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,620.81960	1,534.655	14.11	0.7896	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			747.10920	784.493	15.48	0.4500	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			961.60920	899.593	15.48	0.5500	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			251.19900	265.788	14.22	0.2215	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,661.49900	1,576.388	14.22	0.7785	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			2,999.58990	3,076.869	19.30	0.8036	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			296.88990	272.769	19.30	0.1964	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,035.29010	2,100.955	17.91	0.7070	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			462.59010	426.855	17.91	0.2930	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			697.28670	648.010	16.57	0.4174	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,279.98670	1,332.110	16.57	0.5826	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			1,056.48230	990.987	15.30	0.5780	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			689.18230	725.087	15.30	0.4220	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			694.28320	645.166	16.58	0.4160	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,286.98320	1,339.266	16.58	0.5840	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,563.59300	1,480.016	14.38	0.7442	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			316.29300	334.116	14.38	0.2558	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,133.62730	3,212.116	19.48	0.8134	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			280.92730	258.016	19.48	0.1866	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			691.28850	642.337	16.60	0.4145	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,293.98850	1,346.437	16.60	0.5855	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,099.16980	2,006.604	13.69	0.8640	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			131.86980	140.704	13.69	0.1360	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,128.34280	1,060.152	15.10	0.6063	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			611.04280	644.252	15.10	0.3937	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,399.82560	2,470.573	18.45	0.7498	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			387.12560	356.473	18.45	0.2502	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,181.03350	2,087.305	13.57	0.8783	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			113.73350	121.405	13.57	0.1217	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,184.05520	1,113.882	14.95	0.6273	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			556.75520	587.982	14.95	0.3727	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,995.59760	1,904.678	13.85	0.8441	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			158.29760	168.778	13.85	0.1559	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,134.73050	3,032.590	12.49	0.9758	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			17.43050	16.690	12.49	0.0242	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,412.23770	1,332.100	14.54	0.7020	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			394.93770	416.199	14.54	0.2980	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,207.25790	2,275.439	18.16	0.7284	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			424.55790	391.339	18.16	0.2716	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			283.83790	300.143	14.33	0.2315	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,703.63790	1,617.343	14.33	0.7685	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			313.46210	330.582	14.41	0.2398	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,734.26210	1,649.282	14.41	0.7602	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			346.64190	365.632	14.53	0.2470	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	Call			1,784.44190	1,701.632	14.53	0.7530	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,336.54660	3,236.602	13.62	0.9568	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			39.04660	40.802	13.62	0.0432	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,487.78130	1,412.580	14.94	0.6709	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			540.28130	566.780	14.94	0.3291	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,565.28050	2,634.959	18.56	0.7190	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,019.74480	1,063.142	16.08	0.4758	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			502.78050	470.759	18.56	0.2810	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,053.39210	995.143	16.09	0.5227	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,025.89210	1,069.343	16.09	0.4773	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,049.54880	991.354	16.10	0.5212	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,032.04880	1,075.554	16.10	0.4788	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,057.24480	998.942	16.08	0.5242	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,165.55010	1,211.763	16.38	0.4894	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,083.95010	1,028.563	16.38	0.5106	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,201.62420	1,143.967	16.39	0.5291	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,164.52420	1,213.567	16.39	0.4709	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,197.88080	1,140.212	16.40	0.5278	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,170.78080	1,219.812	16.40	0.4722	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,205.38180	1,147.729	16.38	0.5304	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,158.28180	1,207.329	16.38	0.4696	0.00	0	0
Total \$ / R Option												13,548,067.82	53,700	6,664,838
Total \$ / R												767,661,297.52	105,798	7,779,344
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.42700		14.52500			0.0000	72,135.00	5	459
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.59400		14.69290			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.75260		14.85280			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.92590		15.02730			0.0000	0.00	0	0
Total \$ / R MAXI Future												72,135.00	5	459
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			39,969.78790	33,407.286	14.48	0.5403	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			24,469.78790	27,707.286	14.48	0.4597	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			39,444.96240	32,931.289	14.50	0.5351	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			24,944.96240	28,231.289	14.50	0.4649	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			40,499.82790	33,888.414	14.46	0.5455	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			23,999.82790	27,188.414	14.46	0.4545	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			56,040.10110	50,283.736	15.16	0.4885	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			56,750.10110	60,883.736	15.16	0.5115	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			55,632.22980	49,904.653	15.18	0.4857	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			57,342.22980	61,504.653	15.18	0.5143	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			56,465.16720	50,665.266	15.14	0.4913	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			56,175.16720	60,265.266	15.14	0.5087	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			116,396.29230	108,466.461	14.34	0.6927	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			33,116.29230	35,206.461	14.34	0.3073	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			115,757.70450	107,875.232	14.35	0.6904	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	Put			33,477.70450	35,615.232	14.35	0.3096	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Call			117,037.32170	109,059.974	14.32	0.6951	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			32,757.32170	34,799.974	14.32	0.3049	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.68	Call			104,725.39260	98,211.524	15.33	0.5742	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.68	Put			69,995.39260	73,621.524	15.33	0.4258	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Call			104,267.01570	97,770.677	15.34	0.5724	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Put			70,537.01570	74,180.677	15.34	0.4276	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Call			105,185.79480	98,653.831	15.32	0.5761	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			69,455.79480	73,063.830	15.32	0.4239	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												72,135.00	5	459
£ / R On	26/04/2019	Foreign Exchange Future				18.53240		18.63560			0.0000	1,704,980.80	92	0
£ / R On	29/04/2019	Foreign Exchange Future				18.54210		18.64530			0.0000	0.00	0	27
£ / R On	31/05/2019	Foreign Exchange Future				18.64530		18.74820			0.0000	0.00	0	119
£ / R On	14/06/2019	Foreign Exchange Future				18.68990		18.79270			0.0000	196,505,608.60	10,514	118,169
£ / R On	28/06/2019	Foreign Exchange Future				18.73480		18.83750			0.0000	0.00	0	49
£ / R On	16/09/2019	Foreign Exchange Future				18.99090		19.09590			0.0000	0.00	0	24,418
£ / R On	13/12/2019	Foreign Exchange Future				19.27110		19.37800			0.0000	0.00	0	12,845
£ / R On	16/03/2020	Foreign Exchange Future				19.57520		19.68570			0.0000	0.00	0	6,274
£ / R On	12/06/2020	Foreign Exchange Future				19.86290		19.97470			0.0000	0.00	0	0
£ / R On	14/09/2020	Foreign Exchange Future				20.17040		20.28940			0.0000	0.00	0	0
Total £ / R Future												198,210,589.40	10,606	161,901
£ / R On	26/04/2019	Foreign Exchange Option		18.11	Put			0.88990	0.000	11.38	0.0000	0.00	0	0
£ / R On	26/04/2019	Foreign Exchange Option		18.11	Call			526.48990	422.400	11.38	1.0000	0.00	0	0
£ / R On	29/04/2019	Foreign Exchange Option		17.68	Put			0.72070	0.242	18.81	0.0026	0.00	0	0
£ / R On	29/04/2019	Foreign Exchange Option		17.68	Call			966.02070	862.342	18.81	0.9974	0.00	0	0
£ / R On	31/05/2019	Foreign Exchange Option		19.28	Call			159.26480	122.332	15.05	0.2435	0.00	0	0
£ / R On	31/05/2019	Foreign Exchange Option		19.28	Put			691.06480	757.032	15.05	0.7565	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.63	Call			474.11610	401.937	13.61	0.5356	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.63	Put			311.41610	342.037	13.61	0.4644	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.64	Call			468.74810	396.968	13.62	0.5313	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.64	Put			316.04810	347.068	13.62	0.4687	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.62	Call			479.52560	406.947	13.61	0.5399	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.62	Put			306.82560	337.047	13.61	0.4601	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.00	Put			101.01940	111.334	13.22	0.2117	0.00	0	0
£ / R On	14/06/2019	Foreign Exchange Option		18.00	Call			893.71940	801.234	13.22	0.7883	0.00	0	1,000
£ / R On	28/06/2019	Foreign Exchange Option		18.49	Put			280.73350	305.441	13.50	0.3965	0.00	0	0
£ / R On	28/06/2019	Foreign Exchange Option		18.49	Call			628.23350	550.241	13.50	0.6035	0.00	0	0
£ / R On	16/09/2019	Foreign Exchange Option		18.81	Call			823.84540	749.397	13.88	0.5610	0.00	0	0
£ / R On	16/09/2019	Foreign Exchange Option		18.81	Put			537.94540	568.497	13.88	0.4390	0.00	0	0
£ / R On	16/09/2019	Foreign Exchange Option		18.27	Put			319.71570	338.604	13.66	0.3101	0.00	0	0
£ / R On	16/09/2019	Foreign Exchange Option		18.27	Call			1,145.61570	1,059.504	13.66	0.6899	0.00	0	0
£ / R On	16/09/2019	Foreign Exchange Option		19.15	Call			658.73050	595.459	14.12	0.4800	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	19.15	Put			712.83050	754.559	14.12	0.5200	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			818.55000	744.340	13.89	0.5586	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			542.65000	573.440	13.89	0.4414	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			813.28350	739.308	13.89	0.5562	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			547.38350	578.408	13.89	0.4438	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			684.95080	629.967	14.96	0.4085	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,256.95080	1,308.867	14.96	0.5915	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,988.39010	3,071.296	16.74	0.8345	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			236.39010	212.396	16.74	0.1655	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			681.58740	626.791	14.96	0.4069	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,263.58740	1,315.691	14.96	0.5931	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			678.23910	623.630	14.97	0.4053	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,270.23910	1,322.530	14.97	0.5947	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,223.86640	1,143.796	14.23	0.6174	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			595.86640	622.696	14.23	0.3826	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			872.11750	813.521	15.25	0.4269	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,496.41750	1,548.320	15.25	0.5731	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			878.98290	820.061	15.23	0.4295	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,483.28290	1,534.861	15.23	0.5705	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			762.26130	792.151	14.54	0.3875	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,447.96130	1,367.351	14.54	0.6125	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			875.54390	816.785	15.24	0.4282	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,489.84390	1,541.585	15.24	0.5718	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Put			1,328.38990	1,371.989	15.35	0.4855	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Call			1,301.49320	1,233.012	15.34	0.5169	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Put			1,316.79320	1,360.112	15.34	0.4831	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Call			1,297.28540	1,228.944	15.34	0.5157	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Put			1,322.58540	1,366.044	15.34	0.4843	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Call			1,293.08990	1,224.889	15.35	0.5145	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Call			1,509.53200	1,440.305	15.83	0.5235	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Put			1,520.13200	1,569.905	15.83	0.4765	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Call			1,505.34950	1,436.244	15.84	0.5225	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Put			1,525.94950	1,575.844	15.84	0.4775	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Call			1,513.76310	1,444.368	15.83	0.5246	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Put			1,514.36310	1,563.968	15.83	0.4754	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												198,210,589.40	10,606	164,401
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12970		0.13090			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13220		0.13340			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13460		0.13580			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13720		0.13840			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			989.63830	1,092.819	18.83	0.8584	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	0.12	Call			1,104.62530	985.238	13.48	0.9450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			14.62530	15.238	13.48	0.0550	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			354.53060	296.395	16.40	0.4966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			264.53060	326.395	16.40	0.5034	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			79.63830	62.819	18.83	0.1416	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,391.74430	1,293.099	13.89	0.8764	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			51.74430	73.099	13.89	0.1236	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			708.17100	647.842	16.22	0.5855	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			368.17100	427.842	16.22	0.4145	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			330.67530	298.903	18.00	0.3255	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			990.67530	1,078.903	18.00	0.6745	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,675.58090	1,575.963	14.21	0.8582	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			95.58090	115.963	14.21	0.1418	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,008.23800	937.429	16.28	0.6305	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			428.23800	477.429	16.28	0.3695	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			585.08310	537.319	17.86	0.4185	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,005.08310	1,077.319	17.86	0.5815	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			844.68950	793.987	17.79	0.4855	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,004.68950	1,073.987	17.79	0.5145	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			539.57100	505.231	18.91	0.3406	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,699.57100	1,785.231	18.91	0.6594	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,294.82340	1,225.881	16.24	0.6658	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			454.82340	505.881	16.24	0.3342	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Future			15.99500		16.09370			0.0000	15,995.00	1	0
€ / R	On	31/05/2019	Foreign Exchange Future			16.11110		16.20930			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.14410		16.24250			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.15730		16.25570			0.0000	5,735,841.50	355	116,989
€ / R	On	14/08/2019	Foreign Exchange Future			16.36110		16.46150			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.47240		16.57300			0.0000	4,118,100.00	250	39,847
€ / R	On	13/12/2019	Foreign Exchange Future			16.76890		16.87240			0.0000	36,556,202.00	2,180	34,866
€ / R	On	10/02/2020	Foreign Exchange Future			16.97740		17.08080			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.09630		17.20340			0.0000	0.00	0	4,361
Total € / R Future												46,426,138.50	2,786	196,065
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			328.54910	425.000	7.72	1.0000	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			2.24910	0.000	7.72	0.0000	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			248.32850	292.816	13.70	0.5142	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			307.62850	253.916	13.70	0.4858	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			3.30700	3.567	15.80	0.0114	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,995.80700	1,897.667	15.80	0.9886	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			946.29340	853.149	12.35	0.8760	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			40.59340	45.849	12.35	0.1240	0.00	0	570

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	16.64	Put			582.19720	648.696	14.88	0.6959	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			197.89720	165.995	14.88	0.3041	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			175.44980	146.622	15.12	0.2740	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			759.77030	833.626	15.51	0.7677	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			143.53820	119.277	15.53	0.2295	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			767.83820	841.977	15.53	0.7705	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			147.42890	122.598	15.48	0.2350	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			649.74980	719.322	15.12	0.7260	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			751.72890	825.298	15.48	0.7650	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			145.47030	120.926	15.51	0.2323	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			290.75290	329.252	13.44	0.3768	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			722.25290	660.352	13.44	0.6232	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,222.95770	3,317.220	18.83	0.9573	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			34.45770	28.320	18.83	0.0427	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			607.93240	552.663	13.72	0.5542	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			386.43240	431.563	13.72	0.4458	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			320.42910	288.455	15.15	0.3350	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			868.92910	937.355	15.15	0.6650	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			250.38040	226.976	16.23	0.2415	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,457.38040	1,534.576	16.23	0.7585	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			248.66630	225.400	16.24	0.2401	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,465.66630	1,543.000	16.24	0.7599	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			252.10760	228.562	16.21	0.2430	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,449.10760	1,526.162	16.21	0.7570	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,876.74680	1,958.218	16.96	0.8218	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			179.74680	160.618	16.96	0.1782	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			969.12980	900.716	13.20	0.6940	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			246.12980	278.315	13.20	0.3060	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,127.61220	1,051.579	12.92	0.7572	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			174.61220	199.179	12.92	0.2428	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,168.82740	2,253.732	17.37	0.8560	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			141.82740	126.132	17.37	0.1440	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,874.80320	3,966.393	19.21	0.8991	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			127.20320	115.293	19.21	0.1009	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,102.81160	3,191.061	18.35	0.8558	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			407.44940	445.695	13.65	0.3444	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,111.97850	3,200.288	18.36	0.8564	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			184.37850	169.188	18.36	0.1436	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			251.71240	277.464	13.27	0.2492	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			433.68210	403.084	16.13	0.3113	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,571.28210	1,644.184	16.13	0.6887	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,168.42160	3,067.657	14.43	0.9640	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			26.02160	28.757	14.43	0.0360	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,129.84940	1,064.595	13.65	0.6556	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			297.41770	326.118	13.35	0.2797	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			431.54840	401.080	16.14	0.3099	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,579.14840	1,652.180	16.14	0.6901	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,822.34750	2,722.825	14.04	0.9468	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			39.94750	43.925	14.04	0.0532	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,424.11240	1,346.364	13.27	0.7508	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			185.21160	169.961	18.35	0.1442	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			429.43160	399.092	16.16	0.3086	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,587.03160	1,660.192	16.16	0.6914	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,689.36590	2,590.448	13.89	0.9384	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			46.96590	51.548	13.89	0.0616	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,319.81770	1,245.018	13.35	0.7203	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			791.15850	842.296	14.54	0.4620	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			961.95850	909.696	14.54	0.5380	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			843.10670	895.785	14.65	0.4780	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			923.90670	873.185	14.65	0.5220	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			884.55810	938.476	14.74	0.4903	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			895.35810	845.876	14.74	0.5097	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			650.00260	696.492	14.23	0.4141	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,080.80260	1,023.892	14.23	0.5859	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,839.10610	1,913.226	16.33	0.6644	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			576.97700	543.769	16.31	0.3379	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,823.57700	1,897.469	16.31	0.6621	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			574.73640	541.640	16.32	0.3367	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,831.33640	1,905.340	16.32	0.6633	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			572.50610	539.526	16.33	0.3356	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												46,426,138.50	2,786	938,768
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.17900		10.19780			0.0000	0.00	0	26,408
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.32100		10.34020			0.0000	0.00	0	1,913
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.45630		10.47690			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.60320		10.62510			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	28,721
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			16.91010	12.638	13.64	0.0590	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			839.11010	853.639	13.64	0.9410	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			17.99250	13.556	13.60	0.0628	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			820.19250	834.556	13.60	0.9372	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			17.44280	13.089	13.62	0.0608	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			829.64280	844.089	13.62	0.9392	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			163.97620	152.734	12.28	0.3116	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			573.77620	581.733	12.28	0.6884	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			161.60260	150.468	12.30	0.3077	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			581.40260	589.468	12.30	0.6923	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			159.26600	148.237	12.33	0.3039	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			589.06600	597.237	12.33	0.6961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			247.94310	235.070	12.41	0.3550	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			671.04310	678.769	12.41	0.6450	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			245.28120	232.495	12.42	0.3519	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			678.38120	686.195	12.42	0.6481	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			250.63450	237.673	12.39	0.3582	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			663.73450	671.374	12.39	0.6418	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			745.69100	754.290	12.60	0.6757	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			222.59100	210.590	12.60	0.3243	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			756.82730	764.260	12.52	0.6142	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			329.07460	314.685	12.54	0.3831	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			763.97460	771.485	12.54	0.6169	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			326.25110	311.932	12.56	0.3804	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			771.15110	778.732	12.56	0.6196	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			331.92730	317.460	12.52	0.3858	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	29,721
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.72550		10.77670			0.0000	0.00	0	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.87230		10.92470			0.0000	0.00	0	1,415
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.01030		11.06440			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.16030		11.21680			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			197.39690	166.657	12.82	0.4507	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			220.69690	241.157	12.82	0.5493	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			193.28430	162.940	12.86	0.4431	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			226.58430	247.440	12.86	0.5569	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			201.87790	170.450	12.79	0.4584	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			215.17790	234.950	12.79	0.5416	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			203.72700	181.397	13.91	0.3117	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			669.02700	699.097	13.91	0.6883	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			201.26970	179.143	13.93	0.3085	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			676.56970	706.843	13.93	0.6915	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			206.21450	183.681	13.88	0.3150	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			661.51450	691.381	13.88	0.6850	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			301.67390	277.645	13.94	0.3563	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			777.27390	807.344	13.94	0.6437	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			298.94660	275.079	13.95	0.3536	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			784.54660	814.779	13.95	0.6464	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			304.42660	280.231	13.92	0.3590	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			770.02660	799.931	13.92	0.6410	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			396.21750	370.749	13.93	0.3871	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			869.41750	900.449	13.93	0.6129	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			393.32750	367.995	13.95	0.3848	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			876.52750	907.695	13.95	0.6152	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			399.13380	373.529	13.92	0.3894	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			862.33380	893.229	13.92	0.6106	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.20700		14.30450			0.0000	1,420,700.00	100	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.49840		14.59760			0.0000	0.00	0	450
CHF / R	On	13/12/2019	Foreign Exchange Future			14.77310		14.87570			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.07740		15.18280			0.0000	0.00	0	0
Total CHF / R Future												1,420,700.00	100	1,543
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			159.17940	127.385	15.32	0.2690	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			584.67940	650.385	15.32	0.7310	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			156.85200	125.434	15.35	0.2654	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			592.35200	658.434	15.35	0.7346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			161.54140	129.366	15.29	0.2725	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			577.04140	642.366	15.29	0.7275	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			229.37070	199.686	16.52	0.2383	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,321.77070	1,391.286	16.52	0.7617	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			227.66890	198.155	16.54	0.2366	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,330.06890	1,399.755	16.54	0.7634	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			231.08380	201.230	16.51	0.2399	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,313.48380	1,382.830	16.51	0.7601	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,479.76280	1,546.025	16.82	0.6951	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			393.37570	357.184	16.84	0.3034	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,487.67570	1,554.084	16.84	0.6966	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			397.56280	361.082	16.81	0.3063	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,471.86280	1,537.982	16.81	0.6937	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			395.46280	359.125	16.82	0.3049	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			484.50670	448.942	17.58	0.3058	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,931.70670	2,001.542	17.58	0.6942	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			482.56850	447.003	17.59	0.3047	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,939.76850	2,009.603	17.59	0.6953	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			486.45970	450.890	17.57	0.3069	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,923.65970	1,993.490	17.57	0.6931	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,420,700.00	100	1,543
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16490		2.17780			0.0000	541,225.00	250	1,235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20830		2.22150			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24950		2.26310			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.29500		2.30880			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 DKK / R Future												541,225.00	250	1,235
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			511.09880	412.175	12.25	0.5291	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			333.09880	363.175	12.25	0.4709	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			629.82250	517.311	12.08	0.6116	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			251.82250	268.311	12.08	0.3884	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			568.58270	460.280	12.09	0.5707	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			290.58270	311.280	12.09	0.4293	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,022.77420	2,119.306	14.48	0.8088	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			270.48150	230.798	14.29	0.2141	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,855.48150	1,947.798	14.29	0.7859	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			253.60760	216.078	14.39	0.2024	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,938.60760	2,033.078	14.39	0.7976	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			237.77420	202.306	14.48	0.1912	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			275.83500	236.678	15.16	0.1719	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,044.83500	3,141.678	15.16	0.8281	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			261.97380	224.314	15.20	0.1643	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,130.97380	3,229.314	15.20	0.8357	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			290.37500	249.679	15.12	0.1797	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,959.37500	3,054.679	15.12	0.8203	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,432.93680	3,528.468	15.59	0.7883	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			406.14450	365.021	15.65	0.2052	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,518.14450	3,615.021	15.65	0.7948	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			436.29180	392.444	15.54	0.2183	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,348.29180	3,442.444	15.54	0.7817	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			420.93680	378.468	15.59	0.2117	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												541,225.00	250	1,235
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84050		1.85320			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.86490		1.87770			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.88810		1.90110			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			1,011.04590	895.554	13.61	0.8218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			79.04590	90.554	13.61	0.1782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			931.19700	818.871	13.74	0.7885	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			99.19700	113.871	13.74	0.2115	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,094.05900	975.847	13.47	0.8522	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			62.05900	70.847	13.47	0.1478	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,001.18250	911.274	14.41	0.6237	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			424.18250	462.274	14.41	0.3763	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			946.13520	857.885	14.51	0.6000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			469.13520	508.885	14.51	0.4000	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
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,058.77740	967.198	14.31	0.6474	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			381.77740	418.198	14.31	0.3526	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,228.99970	1,137.419	14.82	0.6094	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			617.99970	656.419	14.82	0.3906	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,177.33050	1,088.120	14.92	0.5914	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			666.33050	707.120	14.92	0.4086	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,282.62880	1,188.691	14.71	0.6276	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			571.62880	607.691	14.71	0.3724	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			0.14090		0.14220			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13990		0.14200			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13910		0.14180			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.14160			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66850		1.67980			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69320		1.70450			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71570		1.72730			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			9.62860		9.62760			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.75890		9.75830			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.88230		9.88320			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.01410		10.01700			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			85.39030	77.891	13.22	0.2772	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			377.79030	369.291	13.22	0.7228	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			83.20990	75.754	13.26	0.2709	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			385.60990	377.154	13.26	0.7291	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			87.62690	80.086	13.19	0.2836	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			370.02690	361.486	13.19	0.7164	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			272.65980	264.997	12.60	0.4688	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			364.35980	356.097	12.60	0.5312	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			268.88660	261.230	12.62	0.4638	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			370.58660	362.330	12.62	0.5362	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			276.48130	268.817	12.58	0.4738	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			358.18130	349.917	12.58	0.5262	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			246.37850	240.418	13.55	0.3538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			713.17850	708.118	13.55	0.6462	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			243.78000	237.842	13.57	0.3508	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			720.58000	715.542	13.57	0.6492	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			249.00790	243.020	13.53	0.3569	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			705.80790	700.720	13.53	0.6431	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			317.65660	312.377	13.65	0.3752	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			820.65660	818.277	13.65	0.6248	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			315.04170	309.778	13.67	0.3726	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			828.04170	825.678	13.67	0.6274	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			320.29510	315.004	13.63	0.3778	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			813.29510	810.904	13.63	0.6222	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			1.33960		1.34460			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34620		1.35110			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35080		1.35680			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			246.00000	196.000		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			146.00000	96.000		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			346.00000	296.000		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			211.00000	162.000		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			111.00000	62.000		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			311.00000	262.000		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			168.00000	108.000		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			68.00000	8.000		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			268.00000	208.000		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			1.29550		1.29380			0.0000	0.00	0	702
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30130		1.29970			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30630		1.30470			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31150		1.31000			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future									0.00	0	702
Total QUANTO £ / \$									0.00	0	702
QUANTO €On 14/06/2019 Foreign Exchange Future			1.11990		1.11920			0.0000	0.00	0	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.12870		1.12800			0.0000	0.00	0	143
QUANTO €On 13/12/2019 Foreign Exchange Future			1.13670		1.13600			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.14540		1.14480			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	148
Total QUANTO € / \$									0.00	0	148
SGD / R On 14/06/2019 Foreign Exchange Future			10.60710		10.66680			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.74940		10.80960			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.88370		10.94530			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			685.17140	626.162	12.03	0.9130	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			18.37140	19.062	12.03	0.0870	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			675.75620	616.736	11.97	0.9104	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			18.95620	19.636	11.97	0.0896	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			694.60490	635.606	12.09	0.9155	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			17.80490	18.506	12.09	0.0845	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			489.86560	447.252	12.27	0.6206	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			210.26560	227.852	12.27	0.3794	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			484.05410	441.705	12.28	0.6157	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			214.45410	232.305	12.28	0.3843	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			495.72420	452.849	12.26	0.6254	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			206.12420	223.450	12.26	0.3746	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			590.81800	549.017	12.69	0.5975	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			315.51800	335.317	12.69	0.4025	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			585.48180	543.892	12.70	0.5939	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			320.18180	340.192	12.70	0.4061	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			596.19260	554.178	12.68	0.6012	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			310.89260	330.478	12.68	0.3988	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			2.35560		2.37350			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.24660		2.26300			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.14970		2.16530			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.02180	0.013	30.69	0.0002	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	14/06/2019	Foreign Exchange Option	3.53	Put			1,156.52180	1,174.413	30.69	0.9998	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.01980	0.012	30.69	0.0002	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,166.51980	1,184.412	30.69	0.9998	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.02400	0.014	30.69	0.0002	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,146.52400	1,164.414	30.69	0.9998	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			86.38430	76.132	21.08	0.3916	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			173.38430	179.532	21.08	0.6084	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			82.55430	72.861	21.09	0.3794	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			179.55430	186.261	21.09	0.6206	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			90.33510	79.881	21.13	0.4044	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			167.33510	173.281	21.13	0.5956	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			108.30730	98.862	22.14	0.4028	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			223.00730	229.162	22.14	0.5972	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			104.88030	95.587	22.15	0.3933	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			229.58030	235.887	22.15	0.6067	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			101.54260	92.401	22.16	0.3839	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			236.24260	242.701	22.16	0.6161	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												1 000 784 017.60	65,845	1,511,457
Total Options												13 548 067.82	53,700	7,411,041
Grand Total:												1,014,332,085.42	119,545	8,922,498