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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2019 Foreign Exchange Future			14.47720		14.66730			0.0000	49,352,774.80	3,409	0
\$ / R On 01/04/2019 Foreign Exchange Future			14.47810		14.67260			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.47980		14.67440			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.48330		14.67790			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.48510		14.67970			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.50240		14.69690			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.50580		14.70020			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.51620		14.71090			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.52140		14.71630			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.52660		14.72170			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.52840		14.72350			0.0000	188,869.20	13	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.54050		14.73580			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.54400		14.73930			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.55090		14.74640			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.55440		14.65200			0.0000	29,108.80	2	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.56310		14.75870			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.57870		14.77450			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.58220		14.77810			0.0000	510,377.00	35	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.58750		14.78340			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.58930		14.78520			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.59980		14.79600			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	14/06/2019	Foreign Exchange Future			14.60680		14.80310			0.0000	736,124,292.80	50,396	832,743
\$ / R	On	20/06/2019	Foreign Exchange Future			14.61740		14.81390			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.63150		14.82820			0.0000	2,721,459.00	186	2,421
\$ / R	On	01/07/2019	Foreign Exchange Future			14.63680		14.83370			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.64030		14.83730			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.68990		14.88830			0.0000	2,761,701.20	188	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.69170		14.89010			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.71300		14.91210			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.74310		14.94330			0.0000	2,314,666.70	157	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.74850		14.94890			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.75220		14.95260			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.75400		14.95440			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.76840		14.96920			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.77380		14.97480			0.0000	14,773,800.00	1,000	26,421
\$ / R	On	30/09/2019	Foreign Exchange Future			14.79910		15.00080			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.80280		15.00450			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.85600		15.05850			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.90950		15.11350			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.91500		15.11920			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.91870		15.12300			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.93540		15.14010			0.0000	149,354.00	10	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.96880		15.17440			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.97260		15.17830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.02730		15.23500			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.08100		15.29040			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.08680		15.29650			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.11360		15.32490			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.14670		15.36020			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.20260		15.41950			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.27300		15.49420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.29370		15.51610			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.38700		15.61120			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.48320		15.70740			0.0000	0.00	0	0
Total \$ / R Future												808,926,403.50	55,396	1,067,263
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			763.37330	952.800	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			0.67330	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			468.43990	277.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			1.13990	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,122.82450	1,312.800	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			0.12450	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			1,217.30000	1,027.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			0.00000	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			0.02300	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			797.32300	607.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			7.24390	0.000	17.10	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	29/03/2019	Foreign Exchange Option	14.40	Call		274.54390	77.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.00000	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,667.30000	1,477.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		68.13430	192.800	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		65.43430	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		419.12120	227.200	17.10	1.0000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		1.82120	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		31.30390	52.125	19.92	0.3081	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		353.90390	180.225	19.92	0.6919	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		0.00040	0.098	31.46	0.0008	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,624.40040	1,429.898	31.46	0.9992	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put		176.88520	268.831	20.18	0.6945	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call		174.78520	72.131	20.18	0.3055	0.00	0	6,000
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		10.56910	20.590	21.48	0.1064	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		688.46910	503.890	21.48	0.8936	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call		511.28590	339.211	19.84	0.7695	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put		31.58590	54.111	19.84	0.2305	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call		352.92240	200.239	19.30	0.5925	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put		73.22240	115.139	19.30	0.4075	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		4.04270	6.461	21.05	0.0378	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		923.74270	731.561	21.05	0.9622	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		60.28990	96.524	19.43	0.3588	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		389.98990	231.624	19.43	0.6412	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		28.54420	56.495	15.61	0.2030	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		615.44420	448.895	15.61	0.7970	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put		126.61810	195.398	16.86	0.4525	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call		376.81810	251.198	16.86	0.5475	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put		122.79860	190.199	16.82	0.4453	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call		382.99860	255.999	16.82	0.5547	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put		101.37820	160.583	16.56	0.4015	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call		421.57820	286.383	16.56	0.5985	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put		108.23410	170.152	16.65	0.4162	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call		408.43410	275.952	16.65	0.5838	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put		69.23190	109.155	15.62	0.2880	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call		580.13190	425.355	15.62	0.7120	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put		189.24060	270.788	16.71	0.5125	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call		350.14060	236.988	16.71	0.4875	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put		167.40730	242.014	16.51	0.4811	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call		378.30730	258.214	16.51	0.5189	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		497.33000	631.245	18.63	0.7435	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		173.63000	112.645	18.63	0.2565	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		64.15090	99.170	15.33	0.2503	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		675.85090	515.770	15.33	0.7497	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		2.40570	3.201	17.75	0.0119	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,805.90570	1,611.601	17.75	0.9881	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,726.50620	1,532.430	17.48	0.9851	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	13.00	Put		3.00620	4.030	17.48	0.0149	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		372.02880	486.494	17.63	0.6482	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		255.52880	174.894	17.63	0.3518	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		576.35570	430.458	15.81	0.6689	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		102.85570	152.058	15.81	0.3311	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		968.43360	1,132.823	20.29	0.8781	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		81.93360	51.223	20.29	0.1219	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		11.95060	15.670	15.78	0.0537	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,245.45060	1,054.070	15.78	0.9463	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		612.66390	461.866	15.68	0.6969	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		89.16390	133.466	15.68	0.3031	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,284.72450	1,460.892	21.39	0.9268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		48.22450	29.292	21.39	0.0732	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		196.94750	268.656	16.50	0.4432	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		482.74750	359.156	16.50	0.5568	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		32.94250	45.617	15.25	0.1216	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		1,052.24250	869.617	15.25	0.8784	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		117.00650	166.264	16.04	0.3184	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		656.30650	510.264	16.04	0.6816	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		47.99960	67.763	15.28	0.1670	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		927.29960	751.763	15.28	0.8330	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		85.51280	123.536	15.75	0.2502	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		791.91280	634.436	15.75	0.7498	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		0.00000	411.031	17.28	0.5297	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		0.00000	315.431	17.28	0.4703	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		914.21940	1,063.134	19.75	0.7878	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		172.91940	126.234	19.75	0.2122	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		163.84130	221.134	16.41	0.3513	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		672.54130	534.234	16.41	0.6487	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		719.36960	856.295	19.08	0.7271	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		228.06960	169.395	19.08	0.2729	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		181.54400	240.125	16.60	0.3480	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		726.04400	588.826	16.60	0.6520	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,172.13370	1,328.423	20.43	0.8146	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		160.23370	120.623	20.43	0.1854	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		754.85250	615.557	16.58	0.6627	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		176.75250	233.357	16.58	0.3373	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		578.93080	697.756	18.44	0.6328	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		347.03080	269.956	18.44	0.3672	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,484.62530	1,650.925	21.26	0.8669	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		112.72530	83.125	21.26	0.1331	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		721.97820	586.358	16.68	0.6433	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		193.87820	254.158	16.68	0.3567	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		13.12000	12.710	14.20	0.0363	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,651.22000	1,454.910	14.20	0.9637	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,788.97470	1,591.622	14.61	0.9727	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	31/05/2019	Foreign Exchange Option	13.00	Put			10.87470	9.422	14.61	0.0273	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.58150	4.121	18.92	0.0101	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,646.98150	2,451.621	18.92	0.9899	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			305.89180	385.280	17.04	0.4557	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			581.09180	464.580	17.04	0.5443	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			93.07490	125.377	15.67	0.2095	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			1,059.07490	895.177	15.67	0.7905	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			885.14250	736.216	16.09	0.7121	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			149.14250	196.415	16.09	0.2879	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			822.57520	679.671	16.25	0.6797	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			176.57520	229.871	16.25	0.3203	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			756.61310	620.629	16.44	0.6431	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			210.61310	270.829	16.44	0.3569	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			698.21870	570.182	16.64	0.5995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			265.11870	333.382	16.64	0.4005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			692.31220	564.983	16.66	0.5959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			269.21220	338.183	16.66	0.4041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			704.16250	575.418	16.62	0.6031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			486.01640	389.631	17.51	0.4576	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			23.28770	28.241	14.62	0.0644	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			398.77980	488.531	17.21	0.5026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			541.87980	435.331	17.21	0.4974	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,078.55590	1,225.035	19.62	0.7665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			221.65590	171.835	19.62	0.2335	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			462.91640	562.831	17.51	0.5424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			25.45240	33.883	14.72	0.0746	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			430.22190	525.085	17.36	0.5227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			513.32190	411.885	17.36	0.4773	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,135.15140	1,284.326	19.79	0.7793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			208.25140	161.126	19.79	0.2207	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,606.38770	1,415.041	14.62	0.9356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			117.35340	154.332	15.79	0.2388	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			446.41430	543.812	17.43	0.5326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			499.51430	400.612	17.43	0.4674	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,014.98600	1,158.212	19.43	0.7511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			238.08600	185.012	19.43	0.2489	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,548.55240	1,360.683	14.72	0.9254	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			294.55350	367.783	16.77	0.4256	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,898.12400	1,702.806	15.35	0.9622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.02400	16.006	15.35	0.0378	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			899.72510	750.488	16.07	0.7101	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			156.62510	203.688	16.07	0.2899	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			1,010.45340	851.132	15.79	0.7612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			19.52000	20.961	14.69	0.0497	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			802.63710	933.264	18.77	0.6896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			305.73710	240.064	18.77	0.3104	0.00	0	14,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,483.46940	1,298.309	14.84	0.9121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			30.36940	41.509	14.84	0.0879	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			657.65350	534.583	16.77	0.5744	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			237.50760	300.843	16.51	0.3753	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,529.34740	1,342.744	14.76	0.9217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			26.24740	35.943	14.76	0.0783	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,030.76330	1,174.820	19.48	0.7551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			233.86330	181.620	19.48	0.2449	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,722.62000	1,527.761	14.69	0.9503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			710.14360	580.695	16.61	0.6067	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			596.61300	710.705	18.04	0.6099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			399.71300	317.505	18.04	0.3901	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			45.78270	62.097	15.10	0.1208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,348.88270	1,168.897	15.10	0.8792	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			740.60760	607.643	16.51	0.6247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			1,018.10700	858.149	15.77	0.7645	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			2,163.30790	1,967.586	16.34	0.9747	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.20790	10.786	16.34	0.0253	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			58.93820	79.422	15.26	0.1460	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,262.03820	1,086.222	15.26	0.8540	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			257.04360	323.895	16.61	0.3933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			151.68740	116.033	20.62	0.1650	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,577.44480	1,387.764	14.67	0.9306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			24.34480	30.964	14.67	0.0694	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			772.00510	635.555	16.42	0.6427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			218.90510	278.755	16.42	0.3573	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			115.00700	151.349	15.77	0.2355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			225.64950	175.033	19.57	0.2372	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			804.32890	664.435	16.33	0.6606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			201.22890	257.635	16.33	0.3394	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,267.62690	1,422.458	20.16	0.8059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			180.72690	139.258	20.16	0.1941	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,438.58740	1,599.233	20.62	0.8350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			139.95830	182.906	15.96	0.2691	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			952.60690	1,092.467	19.24	0.7348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			255.70690	199.267	19.24	0.2652	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			892.67490	744.088	16.09	0.7067	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			159.57490	207.288	16.09	0.2933	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,062.54950	1,208.233	19.57	0.7628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			365.61150	289.227	18.28	0.3619	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			546.76280	439.357	17.19	0.5008	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			393.66280	482.557	17.19	0.4992	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			817.21340	948.845	18.82	0.6944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			300.31340	235.645	18.82	0.3056	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			943.05830	789.706	15.96	0.7309	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			16.87070	18.032	15.05	0.0427	0.00	0	165,703

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	14.63	Call			556.63580	447.513	17.14	0.5077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			383.53580	470.713	17.14	0.4923	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,184.05060	3,370.361	23.19	0.9704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			27.15060	17.161	23.19	0.0296	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			662.51150	782.427	18.28	0.6381	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			957.79890	803.086	15.92	0.7377	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			285.95790	357.765	16.74	0.4184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			669.05790	544.565	16.74	0.5816	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,360.97650	1,519.311	20.42	0.8223	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			164.07650	126.111	20.42	0.1777	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,819.97070	1,624.832	15.05	0.9573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			244.56620	190.226	19.36	0.2549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,033.51400	872.354	15.74	0.7710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			110.41400	145.554	15.74	0.2290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,046.61820	1,191.494	19.53	0.7589	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			229.71820	178.294	19.53	0.2411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			134.69890	176.287	15.92	0.2623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			16.38750	17.501	15.13	0.0414	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,292.91270	1,448.729	20.24	0.8105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			176.01270	135.529	20.24	0.1895	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,072.59250	908.513	15.66	0.7870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			99.49250	131.713	15.66	0.2130	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			991.46620	1,133.426	19.36	0.7451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			195.69800	151.132	19.95	0.2087	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,587.08720	1,396.835	14.65	0.9323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			23.98720	30.035	14.65	0.0677	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			485.75410	588.634	17.60	0.5552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			468.85410	375.434	17.60	0.4448	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,839.48750	1,644.301	15.13	0.9586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			581.94780	468.824	17.03	0.5250	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			20.39780	21.936	14.57	0.0520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,693.49780	1,498.736	14.57	0.9480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,064.86910	1,869.268	15.97	0.9706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			11.76910	12.468	15.97	0.0294	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,192.59800	1,344.332	19.95	0.7913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			261.06250	328.618	16.62	0.3969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,113.35780	3,917.112	21.79	0.9992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.25780	0.312	21.79	0.0008	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,529.17420	2,333.186	17.70	0.9852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.07420	6.386	17.70	0.0148	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			358.84780	442.024	17.03	0.4750	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			439.67860	533.501	17.22	0.5176	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			533.57860	430.901	17.22	0.4824	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,469.47840	2,649.343	22.49	0.9298	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			63.37840	46.743	22.49	0.0702	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			850.55450	711.123	16.16	0.6596	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	28/06/2019	Foreign Exchange Option	14.20	Put			222.35450	279.623	16.16	0.3404	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,645.18130	1,806.320	20.62	0.8436	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			153.38130	117.820	20.62	0.1564	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			973.39570	821.877	15.84	0.7188	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,853.29130	1,657.123	15.05	0.9464	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			729.68860	849.553	18.13	0.6383	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			387.88860	311.053	18.13	0.3617	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			818.71860	682.458	16.24	0.6429	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			240.51860	300.958	16.24	0.3571	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			165.19570	210.377	15.84	0.2812	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			841.96300	969.843	18.50	0.6768	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			340.16300	271.343	18.50	0.3232	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,335.68040	1,488.208	19.91	0.7952	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			203.88040	159.708	19.91	0.2048	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			25.09130	25.623	15.05	0.0536	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			34.48730	37.565	14.62	0.0750	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,678.18730	1,484.365	14.62	0.9250	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,444.24330	1,264.415	15.03	0.8726	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			56.94330	74.115	15.03	0.1274	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,751.52410	1,914.692	20.72	0.8504	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			148.82410	114.992	20.72	0.1496	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			955.28520	819.062	16.06	0.6588	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			266.98520	329.162	16.06	0.3412	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,809.90330	1,969.825	20.35	0.8213	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			198.20330	159.725	20.35	0.1787	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			886.13100	1,010.053	18.13	0.6394	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,930.61470	1,738.117	15.30	0.9214	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			434.43100	359.953	18.13	0.3606	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			924.25930	790.825	16.14	0.6444	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			285.95930	350.925	16.14	0.3556	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,503.36630	1,655.997	19.74	0.7766	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			251.66630	205.897	19.74	0.2234	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			42.31470	48.217	15.30	0.0786	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			59.80490	69.846	14.94	0.1087	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,709.90490	1,521.546	14.94	0.8913	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			399.44820	477.509	16.45	0.4173	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			831.54820	710.509	16.45	0.5827	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,684.04000	1,839.204	19.91	0.7893	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			246.14000	202.204	19.91	0.2107	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,045.11810	910.124	16.01	0.6602	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			301.81810	367.024	16.01	0.3398	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			1,986.19270	2,146.996	20.27	0.8108	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			229.49270	190.096	20.27	0.1892	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,039.72950	1,168.306	18.21	0.6461	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			463.02950	391.406	18.21	0.3539	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,014.54730	882.099	16.08	0.6472	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	30/08/2019	Foreign Exchange Option	14.25	Put			321.24730	388.999	16.08	0.3528	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,672.08440	1,825.173	19.68	0.7691	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			285.38440	238.273	19.68	0.2309	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			56.84440	67.958	15.34	0.0947	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,000.14440	1,811.058	15.34	0.9053	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			86.47880	104.322	15.09	0.1353	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,745.37880	1,562.822	15.09	0.8647	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			516.92230	605.774	16.69	0.4579	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			799.52230	687.974	16.69	0.5421	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,134.14010	4,322.919	25.07	0.9252	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			88.54010	76.919	25.07	0.0748	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			568.85650	661.504	16.80	0.4729	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			788.05650	679.904	16.80	0.5271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,229.22270	4,028.465	19.42	0.9930	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.42270	4.665	19.42	0.0070	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,503.82750	2,310.875	15.65	0.9467	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			29.02750	37.075	15.65	0.0533	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,308.55060	1,448.024	18.68	0.6901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			413.35060	351.824	18.68	0.3099	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,072.08190	1,200.238	18.11	0.6373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			496.88190	424.038	18.11	0.3627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,247.92250	1,097.827	15.66	0.7175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			243.12250	294.027	15.66	0.2825	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,450.46280	2,619.374	20.86	0.8428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			195.26280	163.174	20.86	0.1572	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,087.51330	952.629	15.96	0.6594	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			322.71330	388.828	15.96	0.3406	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,017.01200	3,196.341	21.91	0.8822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			141.81200	120.141	21.91	0.1178	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			809.54180	700.032	16.72	0.5355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			554.74180	646.232	16.72	0.4645	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,610.42820	3,795.956	23.50	0.9045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			115.22820	99.756	23.50	0.0955	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			493.98950	421.548	18.13	0.3610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,079.18950	1,207.748	18.13	0.6390	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,091.49090	3,273.250	22.12	0.8856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			136.29090	117.050	22.12	0.1144	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			548.88210	469.412	17.82	0.3941	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			954.08210	1,075.612	17.82	0.6059	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,822.86990	2,997.641	21.49	0.8712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			157.66990	131.441	21.49	0.1288	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,015.00450	887.001	16.14	0.6298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			370.20450	443.201	16.14	0.3702	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,438.84240	4,623.510	25.37	0.9276	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			93.64240	77.310	25.37	0.0724	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,765.50960	3,951.828	23.91	0.9091	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	18.63	Call		110.30960	95.628	23.91	0.0909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,165.90640	1,022.217	15.78	0.6889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		281.10640	338.417	15.78	0.3111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,132.80000	992.736	15.85	0.6766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		298.00000	358.936	15.85	0.3234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		3,804.35050	3,990.855	24.01	0.9102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		109.15050	94.655	24.01	0.0898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,290.26440	1,137.571	15.61	0.7314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		225.46440	273.771	15.61	0.2686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,436.55370	3,621.097	23.04	0.8989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		121.35370	104.897	23.04	0.1011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,816.08990	1,634.369	15.19	0.8642	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		91.28990	110.569	15.19	0.1358	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		1,227.08190	1,078.305	15.68	0.7105	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		252.28190	304.505	15.68	0.2895	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,445.26550	1,283.881	15.46	0.7782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		170.46550	210.081	15.46	0.2218	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,904.16990	1,720.503	15.25	0.8785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		79.36990	96.703	15.25	0.1215	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		147.85930	183.594	15.38	0.2007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,522.65930	1,357.394	15.38	0.7993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		158.88090	196.533	15.42	0.2112	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,483.68090	1,320.333	15.42	0.7888	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		445.70190	526.865	16.39	0.4118	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		920.50190	800.665	16.39	0.5882	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		843.49260	730.733	16.61	0.5521	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		518.69260	606.933	16.61	0.4479	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,043.83900	1,170.366	18.04	0.6301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		508.63900	434.166	18.04	0.3699	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,392.44440	1,233.878	15.51	0.7630	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		187.64440	230.078	15.51	0.2370	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,417.27690	3,601.703	22.99	0.8982	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		122.07690	105.504	22.99	0.1018	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		476.99580	406.936	18.23	0.3505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,122.19580	1,253.136	18.23	0.6495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		1,145.96820	1,004.445	15.82	0.6816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		291.16820	350.645	15.82	0.3184	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		729.35910	836.259	17.23	0.5346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		674.15910	580.059	17.23	0.4654	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		711.33660	816.905	17.18	0.5281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		686.13660	590.705	17.18	0.4719	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		749.75580	646.902	16.93	0.5054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		624.95580	723.101	16.93	0.4946	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		997.75940	871.206	16.18	0.6224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		382.95940	457.406	16.18	0.3776	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		809.78640	922.332	17.45	0.5621	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			624.58640	536.132	17.45	0.4379	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			2,157.35130	1,969.012	15.42	0.9131	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			52.55130	65.212	15.42	0.0869	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			1,032.49080	903.039	16.09	0.6372	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			357.69080	429.239	16.09	0.3628	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,405.74260	2,573.845	20.78	0.8388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			200.54260	167.645	20.78	0.1612	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			2,020.59110	1,834.617	15.33	0.8956	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			65.79110	80.817	15.33	0.1044	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			942.03920	820.291	16.33	0.5979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			427.23920	506.491	16.33	0.4021	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,352.30120	2,519.402	20.69	0.8340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			207.10120	173.202	20.69	0.1660	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			819.11440	708.681	16.69	0.5402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			544.31440	634.881	16.69	0.4598	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			1,297.40740	1,144.285	15.61	0.7337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			222.60740	270.485	15.61	0.2663	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			1,370.15490	1,212.823	15.53	0.7563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			195.35490	239.023	15.53	0.2437	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			1,960.25090	2,118.718	20.00	0.7921	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			265.05090	222.518	20.00	0.2079	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			1,283.14580	1,130.883	15.62	0.7291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			228.34580	277.083	15.62	0.2709	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,652.67960	1,479.936	15.26	0.8310	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			117.87960	146.136	15.26	0.1690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			1,951.73510	2,109.988	19.98	0.7911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			266.53510	223.788	19.98	0.2089	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			0.00000	658.755	16.88	0.5123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			0.00000	704.955	16.88	0.4877	704,955.00	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,644.23250	1,472.103	15.27	0.8291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			119.43250	148.303	15.27	0.1709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,635.80160	1,464.294	15.28	0.8272	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			121.00160	150.494	15.28	0.1728	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			495.02020	424.852	18.23	0.3517	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,102.19380	970.308	16.00	0.6513	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			351.39380	421.208	16.00	0.3487	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,133.82620	998.252	15.93	0.6631	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			333.02620	399.152	15.93	0.3369	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			319.68510	271.134	19.60	0.2388	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,818.88510	1,972.034	19.60	0.7612	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			69.59870	85.688	15.26	0.1061	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,070.39870	1,884.788	15.26	0.8939	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,148.89220	2,310.481	20.18	0.8018	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			259.69220	219.582	20.18	0.1982	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,174.22020	1,305.752	18.23	0.6483	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			112.18070	137.157	15.23	0.1549	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	02/10/2019	Foreign Exchange Option	13.33	Call			1,786.68070	1,609.957	15.23	0.8451	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,221.39730	1,085.501	15.93	0.6663	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			362.89730	429.501	15.93	0.3337	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,319.90600	2,482.806	20.24	0.7944	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			288.40600	248.806	20.24	0.2056	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,189.99730	1,057.738	16.00	0.6554	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			80.86310	100.879	15.12	0.1140	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,331.46850	1,467.465	18.43	0.6535	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			519.96850	453.465	18.43	0.3465	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			381.49730	451.738	16.00	0.3446	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,989.24610	2,144.635	19.69	0.7570	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			347.74610	300.635	19.69	0.2430	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			140.21730	171.725	15.29	0.1731	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,808.71730	1,637.725	15.29	0.8269	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,139.36310	1,956.879	15.12	0.8860	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,300.78700	1,163.291	15.91	0.6698	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			387.28700	453.792	15.91	0.3302	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,461.41060	2,625.918	20.25	0.7880	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			314.91060	275.418	20.25	0.2120	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,461.80200	1,601.276	18.54	0.6558	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,202.48600	2,021.986	14.95	0.8811	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			545.30200	480.777	18.54	0.3442	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,269.53430	1,135.627	15.98	0.6595	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			406.03430	476.127	15.98	0.3405	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,130.57820	2,287.970	19.73	0.7528	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			374.07820	327.470	19.73	0.2472	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			88.98600	112.486	14.95	0.1189	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			167.87010	205.963	15.33	0.1875	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,847.07010	1,680.963	15.33	0.8125	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			688.06790	785.799	16.80	0.4572	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			971.06790	864.499	16.80	0.5428	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,708.63470	1,549.596	15.52	0.7729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			228.53470	274.197	15.52	0.2271	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,113.68450	2,270.183	19.63	0.7412	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			403.78450	355.583	19.63	0.2588	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,006.71300	5,186.386	24.30	0.9073	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,313.16830	1,445.664	18.17	0.6177	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			639.06210	566.170	18.14	0.3852	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,298.96210	1,430.770	18.14	0.6148	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			366.03580	428.399	15.83	0.3110	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			0.00000	2,028.834	14.92	0.8747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			0.00000	123.434	14.92	0.1253	17,033,919.60	138,000	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			636.16050	563.610	18.15	0.3837	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,306.06050	1,438.210	18.15	0.6163	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			633.26830	561.064	18.17	0.3823	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			551.48030	488.361	18.63	0.3402	0.00	0	52,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call		1,402.62060	1,259.898	15.83	0.6909	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put		362.52060	424.498	15.83	0.3091	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put		0.00000	2,389.171	19.81	0.7546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call		0.00000	334.572	19.81	0.2454	46,170,867.00	138,000	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call		1,396.13580	1,253.799	15.83	0.6890	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call		496.68760	439.634	18.99	0.3109	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call		1,415.65790	1,272.171	15.81	0.6948	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put		355.55790	416.771	15.81	0.3052	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call		0.00000	1,247.716	15.84	0.6870	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put		0.00000	432.317	15.84	0.3130	29,829,838.50	69,000	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put		1,541.38030	1,682.961	18.63	0.6598	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put		75.74890	96.800	14.74	0.1037	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call		1,509.27470	1,360.464	15.71	0.7215	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put		309.17470	365.064	15.71	0.2785	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put		1,869.68920	2,020.663	19.24	0.7097	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call		459.78920	406.063	19.24	0.2903	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put		1,726.58760	1,874.234	18.99	0.6891	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put		481.58600	562.245	16.19	0.3704	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call		1,468.64840	1,322.108	15.75	0.7101	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put		328.54840	386.708	15.75	0.2899	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put		1,710.89750	1,858.065	18.96	0.6868	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call		500.99750	443.464	18.96	0.3132	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call		2,345.84890	2,162.200	14.74	0.8963	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call		534.79930	473.511	18.73	0.3314	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call		1,606.96010	1,452.957	15.61	0.7476	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put		266.86010	317.557	15.61	0.2524	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put		2,255.09910	2,414.864	19.85	0.7574	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call		375.19910	330.264	19.85	0.2426	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call		1,211.68600	1,087.645	16.19	0.6296	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		322.20070	283.433	20.31	0.2117	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		1,422.21020	1,278.335	15.80	0.6967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		352.11020	412.935	15.80	0.3033	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put		1,633.14100	1,777.832	18.81	0.6748	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call		523.24100	463.232	18.81	0.3252	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put		1,594.69930	1,738.111	18.73	0.6686	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		146.81300	121.786	24.30	0.0927	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,265.25360	3,060.941	13.95	0.9772	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		15.15360	15.541	13.95	0.0228	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call		2,233.38610	2,053.488	14.88	0.8789	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put		93.28610	118.088	14.88	0.1211	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,562.10070	2,728.033	20.31	0.7883	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,385.77480	1,246.548	15.89	0.6737	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		411.37480	477.748	15.89	0.3263	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,609.13450	2,775.124	20.26	0.7816	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		343.53450	303.924	20.26	0.2184	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,605.95200	1,748.898	18.66	0.6587	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		570.35200	507.698	18.66	0.3413	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,354.61860	1,218.922	15.95	0.6641	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		430.21860	500.122	15.95	0.3359	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,278.03800	2,437.345	19.76	0.7486	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		402.43800	356.145	19.76	0.2514	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		96.10740	125.047	14.81	0.1235	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,270.50740	2,093.847	14.81	0.8765	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		196.16550	240.318	15.40	0.2000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,884.46550	1,722.918	15.40	0.8000	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		227.07470	273.269	15.47	0.2106	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,922.07470	1,760.569	15.47	0.7894	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put		708.71540	805.638	16.62	0.4183	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call		1,219.11540	1,106.638	16.62	0.5817	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		257.27480	305.470	15.50	0.2194	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,963.77480	1,802.270	15.50	0.7806	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,707.01040	1,558.533	15.80	0.7142	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		392.11040	454.933	15.80	0.2858	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		2,833.37000	3,003.174	20.19	0.7595	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		428.27000	386.774	20.19	0.2405	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		914.31500	827.149	17.63	0.4588	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,209.41500	1,333.549	17.63	0.5412	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		910.81930	823.954	17.64	0.4574	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,215.91930	1,340.354	17.64	0.5426	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		917.82520	830.358	17.61	0.4602	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,202.92520	1,326.758	17.61	0.5398	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call		1,320.74280	1,202.490	16.43	0.6062	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put		655.84280	748.890	16.43	0.3938	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put		2,258.33760	2,416.653	19.38	0.7034	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call		543.23760	490.253	19.38	0.2966	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call		1,863.51670	1,707.169	15.64	0.7509	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put		318.61670	373.569	15.64	0.2491	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put		2,962.56750	3,134.493	20.37	0.7701	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call		407.46750	368.093	20.37	0.2299	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call		2,306.29060	2,131.727	15.22	0.8376	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put		171.39060	208.127	15.22	0.1624	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call		2,411.69050	2,233.404	15.12	0.8546	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put		146.79050	179.804	15.12	0.1454	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call		1,400.11780	1,274.904	16.24	0.6312	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put		585.21780	671.304	16.24	0.3688	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put		2,074.68290	2,228.674	19.11	0.6816	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call		589.58290	532.274	19.11	0.3184	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call		2,494.54270	2,313.514	15.05	0.8671	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put		129.64270	159.914	15.05	0.1329	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call		1,463.69340	1,330.731	16.10	0.6498	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put		538.79340	617.131	16.10	0.3502	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put		1,910.25660	2,060.918	18.86	0.6602	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			635.15660	574.518	18.86	0.3398	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,450.25990	3,244.322	14.74	0.9569	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			35.35990	40.722	14.74	0.0431	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			287.62280	338.652	15.56	0.2275	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,007.82280	1,845.352	15.56	0.7725	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			313.83530	368.695	15.62	0.2343	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,043.33530	1,881.295	15.62	0.7657	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			345.43090	404.098	15.73	0.2406	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,099.63090	1,937.098	15.73	0.7594	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,665.98740	3,453.887	14.91	0.9466	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			49.88740	60.187	14.91	0.0534	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,799.60460	1,658.272	16.32	0.6857	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			533.50460	614.572	16.32	0.3143	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,440.57590	2,603.796	19.78	0.6727	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			979.86020	1,093.036	17.38	0.4437	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			696.67590	637.496	19.78	0.3273	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,331.63560	1,222.738	17.39	0.5549	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			985.53560	1,099.038	17.39	0.4451	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,327.32610	1,218.754	17.40	0.5536	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			991.22610	1,105.054	17.40	0.4464	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,335.96020	1,226.736	17.38	0.5563	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,113.61420	1,234.507	17.57	0.4574	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,354.81420	1,251.507	17.57	0.5426	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,456.06720	1,354.094	17.31	0.5580	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,098.66720	1,220.894	17.31	0.4420	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,451.91950	1,350.234	17.32	0.5568	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,104.51950	1,227.034	17.32	0.4432	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,460.23630	1,357.967	17.30	0.5593	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,092.83630	1,214.767	17.30	0.4407	0.00	0	0
Total \$ / R Option												93,739,580.10	346,000	6,611,386
Total \$ / R												902,665,983.60	401,396	7,678,649
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.60680		14.80310			0.0000	73,034.00	5	480
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.77380		14.97480			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.93540		15.14010			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.11360		15.32490			0.0000	0.00	0	0
Total \$ / R MAXI Future												73,034.00	5	480
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			69,821.87460	57,018.151	16.64	0.5995	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			26,511.87460	33,338.151	16.64	0.4005	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			69,231.21890	56,498.316	16.66	0.5959	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			26,921.21890	33,818.316	16.66	0.4041	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			70,416.25330	57,541.784	16.62	0.6031	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			26,106.25330	32,861.784	16.62	0.3969	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			81,911.43650	70,868.088	16.69	0.5402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			54,431.43650	63,488.088	16.69	0.4598	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			81,431.74600	70,434.425	16.70	0.5378	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			54,951.74600	64,054.425	16.70	0.4622	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			82,394.06290	71,304.195	16.67	0.5426	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			53,914.06290	62,924.195	16.67	0.4574	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			145,527.47900	130,949.534	15.77	0.7063	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			33,517.47900	39,409.534	15.77	0.2937	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			144,862.15200	130,321.932	15.78	0.7044	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			33,852.15200	39,781.932	15.78	0.2956	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			146,195.31630	131,579.285	15.76	0.7082	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			33,185.31630	39,039.285	15.76	0.2918	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			131,066.15710	119,314.955	16.46	0.6029	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			66,576.15710	75,954.955	16.46	0.3971	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			130,564.94160	118,850.984	16.47	0.6012	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			67,074.94160	76,490.984	16.47	0.3988	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			131,569.26740	119,781.336	16.45	0.6045	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			66,079.26740	75,421.335	16.45	0.3955	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												73,034.00	5	480
£ / R	On	29/03/2019	Foreign Exchange Future			18.92740	19.20960			0.0000	1,514,192.00	80	0	
£ / R	On	15/04/2019	Foreign Exchange Future			18.85300	19.26460			0.0000	0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.88800	19.30080			0.0000	0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			18.89760	19.31070			0.0000	0.00	0	27	
£ / R	On	31/05/2019	Foreign Exchange Future			18.99940	19.41470			0.0000	0.00	0	91	
£ / R	On	14/06/2019	Foreign Exchange Future			19.04490	19.46130			0.0000	142,722,480.60	7,494	118,489	
£ / R	On	16/09/2019	Foreign Exchange Future			19.34830	19.77260			0.0000	0.00	0	21,179	
£ / R	On	13/12/2019	Foreign Exchange Future			19.63780	20.06850			0.0000	0.00	0	12,846	
£ / R	On	16/03/2020	Foreign Exchange Future			19.95240	20.39260			0.0000	0.00	0	4,674	
Total £ / R Future												144,236,672.60	7,574	157,469
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		0.05090	0.000	18.30	0.0000	0.00	0	0	
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		1,119.65090	837.400	18.30	1.0000	0.00	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		26.28110	54.003	17.79	0.1432	0.00	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		1,180.88110	797.003	17.79	0.8568	0.00	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		53.87480	99.304	17.77	0.1897	0.00	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		1,244.67480	877.304	17.77	0.8103	0.00	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call		1,653.86560	1,265.568	18.15	0.9007	0.00	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put		23.16560	47.968	18.15	0.0993	0.00	0	0	
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call		620.86450	407.711	16.91	0.4311	0.00	0	0	
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put		486.16450	688.311	16.91	0.5689	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,101.64760	805.873	16.66	0.6279	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		270.34760	390.973	16.66	0.3721	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,094.67620	799.851	16.65	0.6252	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		273.37620	394.951	16.65	0.3748	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	18.62	Call			1,108.64280	811.922	16.66	0.6305	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			267.34280	387.022	16.66	0.3695	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			129.22400	193.227	16.79	0.2206	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,590.52400	1,238.126	16.79	0.7794	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,420.57990	1,137.185	16.15	0.6219	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			457.97990	598.885	16.15	0.3781	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			303.74400	399.770	16.17	0.2832	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,806.34400	1,478.070	16.17	0.7168	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,414.15340	1,131.447	16.15	0.6201	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			461.55340	603.147	16.15	0.3799	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,407.74500	1,125.733	16.15	0.6183	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			465.14500	607.433	16.15	0.3817	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,147.57400	932.206	16.33	0.4803	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,039.07400	1,254.406	16.33	0.5197	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,142.86460	928.278	16.34	0.4788	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,044.36460	1,260.478	16.34	0.5212	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,152.29810	936.155	16.33	0.4817	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,033.79810	1,248.355	16.33	0.5183	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,837.85360	1,536.230	16.02	0.6592	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			519.35360	648.430	16.02	0.3408	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,537.11800	2,862.498	17.66	0.7669	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			475.61800	370.298	17.66	0.2331	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,345.95390	1,126.162	16.33	0.4904	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,243.35390	1,463.762	16.33	0.5096	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			661.97010	799.507	15.94	0.3481	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			2,054.57010	1,751.907	15.94	0.6519	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,341.38340	1,122.245	16.34	0.4892	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,248.78340	1,469.845	16.34	0.5108	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,336.83330	1,118.340	16.34	0.4880	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,254.23330	1,475.940	16.34	0.5120	0.00	0	0
Total £ / R Option												0.00	0	2,000
Total £ / R												144,236,672.60	7,574	159,469
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13260		0.13460			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13510		0.13710			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13750		0.13960			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14020		0.14230			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			807.36570	957.138	20.15	0.7056	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,479.90110	1,289.775	15.15	0.9292	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			19.90110	29.775	15.15	0.0708	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			685.15820	565.962	17.60	0.6123	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			225.15820	305.962	17.60	0.3877	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			267.36570	217.138	20.15	0.2944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,755.97670	1,587.638	14.84	0.8883	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			45.97670	77.638	14.84	0.1117	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,027.67360	910.712	17.22	0.6500	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			317.67360	400.712	17.22	0.3500	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			566.77390	498.674	19.11	0.4180	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			856.77390	988.674	19.11	0.5820	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,035.52750	1,860.973	14.78	0.8761	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			75.52750	110.973	14.78	0.1239	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,325.36370	1,199.483	17.08	0.6779	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			365.36370	449.483	17.08	0.3221	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			842.48420	758.071	18.84	0.4864	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			882.48420	1,008.071	18.84	0.5136	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			395.16660	476.412	16.92	0.2956	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,133.09090	1,036.739	18.71	0.5397	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			903.09090	1,016.739	18.71	0.4603	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			768.95840	703.987	19.83	0.4017	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,538.95840	1,683.987	19.83	0.5983	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,625.16660	1,496.411	16.92	0.7044	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.26470		16.47890			0.0000	862,029.10	53	0
€ / R	On	15/04/2019	Foreign Exchange Future			16.30320		16.53580			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.33960		16.57300			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.48990		16.72550			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.50340		16.73920			0.0000	8,449,740.80	512	120,764
€ / R	On	14/08/2019	Foreign Exchange Future			16.70920		16.94900			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.82170		17.06380			0.0000	4,205,425.00	250	42,595
€ / R	On	13/12/2019	Foreign Exchange Future			17.12810		17.37430			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.33730		17.58770			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.46120		17.71430			0.0000	0.00	0	4,361
Total € / R Future												13,517,194.90	815	200,411
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			21.52980	55.300	16.35	1.0000	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			180.42980	0.000	16.35	0.0000	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			125.14320	205.677	15.48	0.4763	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			380.94320	228.877	15.48	0.5237	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			216.09270	319.126	15.31	0.5377	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			369.09270	238.726	15.31	0.4623	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.02390	8.764	16.12	0.0196	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,483.52390	2,248.664	16.12	0.9804	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,434.80270	1,221.956	14.13	0.8747	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			45.60270	68.556	14.13	0.1253	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			444.69190	562.497	16.18	0.5294	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			543.89190	425.897	16.18	0.4706	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			502.87730	393.479	16.38	0.4429	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			577.53630	714.346	16.69	0.5980	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			442.98730	344.687	16.71	0.3992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			583.78730	721.287	16.71	0.6008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			450.51550	350.832	16.67	0.4048	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			493.67730	620.079	16.38	0.5571	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			571.31550	707.432	16.67	0.5952	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			446.73630	347.746	16.69	0.4020	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			244.78200	314.966	14.79	0.3080	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,163.78200	994.166	14.79	0.6920	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,828.03380	3,042.346	20.22	0.8929	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			127.03380	101.546	20.22	0.1071	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,027.41640	872.241	15.08	0.6382	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			318.41640	403.041	15.08	0.3618	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			637.38010	530.980	16.22	0.4487	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			698.38010	831.780	16.22	0.5513	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			499.17480	420.264	17.11	0.3410	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,205.37480	1,368.564	17.11	0.6590	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,604.36420	1,408.389	14.34	0.7894	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			160.56420	206.689	14.34	0.2106	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			496.43480	417.934	17.12	0.3394	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,212.63480	1,376.234	17.12	0.6606	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			493.71080	415.623	17.14	0.3378	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,219.91080	1,383.923	17.14	0.6622	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,856.52560	2,045.609	18.37	0.7693	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			320.32560	267.309	18.37	0.2307	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,587.14670	1,768.019	17.89	0.7302	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			380.94670	319.719	17.89	0.2698	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			1,429.85430	1,244.740	14.49	0.7420	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			216.05430	273.040	14.49	0.2580	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,494.12800	3,710.787	20.08	0.8443	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			248.42800	218.887	20.08	0.1557	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,755.28560	2,957.785	19.05	0.7939	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			350.46140	420.465	14.65	0.2952	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			0.00000	2,966.635	19.06	0.7947	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			0.00000	294.735	19.06	0.2053	36,252,355.80	123,000	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			224.10100	275.931	14.41	0.2183	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			702.14360	614.307	16.85	0.3887	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,337.84360	1,496.207	16.85	0.6113	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,667.96620	3,424.165	14.51	0.9693	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			23.66620	26.065	14.51	0.0307	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,574.76140	1,398.565	14.65	0.7048	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			0.00000	319.760	14.49	0.2431	19,665,233.85	61,500	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			699.13220	611.683	16.86	0.3873	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,344.83220	1,503.583	16.86	0.6127	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,317.75500	3,081.588	14.45	0.9520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			33.45500	43.488	14.45	0.0480	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,898.40100	1,704.031	14.41	0.7817	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			339.58560	295.885	19.05	0.2061	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			696.13470	609.077	16.87	0.3859	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,351.83470	1,510.977	16.87	0.6141	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			0.00000	2,950.559	14.43	0.9436	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			0.00000	52.459	14.43	0.0564	6,452,432.40	123,000	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			0.00000	1,597.860	14.49	0.7569	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			711.50680	825.445	15.42	0.4174	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,299.20680	1,162.745	15.42	0.5826	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			747.27170	864.138	15.50	0.4287	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,264.97170	1,131.438	15.50	0.5713	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			548.04810	645.121	15.02	0.3599	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,485.74810	1,332.420	15.02	0.6401	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			666.84190	776.956	15.32	0.4028	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,344.54190	1,204.256	15.32	0.5972	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,590.78970	1,754.406	16.90	0.5994	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			842.11570	752.968	16.91	0.3995	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,597.81570	1,761.768	16.91	0.6005	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			848.07550	758.249	16.88	0.4018	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,583.77550	1,747.049	16.88	0.5982	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			845.08970	755.606	16.90	0.4006	0.00	0	0
Total € / R Option												62,370,022.05	307,500	782,703
Total € / R												75,887,216.95	308,315	983,114
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.36830		10.50070			0.0000	0.00	0	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.50690		10.64160			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.64080		10.77720			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.78740		10.92840			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	19,694
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			606.19420	709.854	14.89	0.7969	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			105.04070	76.703	14.92	0.1998	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			614.34070	718.403	14.92	0.8002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			103.21990	75.278	14.94	0.1966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			622.51990	726.978	14.94	0.8034	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			106.89420	78.154	14.89	0.2031	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			449.91420	532.754	13.33	0.5892	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			328.91850	276.053	13.29	0.4184	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			437.31850	519.153	13.29	0.5816	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			325.19790	272.834	13.31	0.4146	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			443.59790	525.934	13.31	0.5854	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			321.51420	269.654	13.33	0.4108	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			417.38600	362.898	13.31	0.4370	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			540.18600	622.098	13.31	0.5630	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	10.91	Call			413.65650	359.588	13.33	0.4339	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			546.45650	628.788	13.33	0.5661	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			421.14430	366.243	13.29	0.4401	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			533.94430	615.443	13.29	0.5599	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			604.33720	690.291	13.48	0.5931	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			381.53720	331.091	13.48	0.4069	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			628.88080	712.269	13.35	0.5468	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			503.52680	446.290	13.36	0.4506	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			635.12680	718.890	13.36	0.5494	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			499.79590	442.942	13.38	0.4480	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			641.39590	725.542	13.38	0.5520	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			507.28080	449.669	13.35	0.4532	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	20,694
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.95190		11.06380			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.10020		11.21590			0.0000	2,775,050.00	250	550
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.24240		11.36090			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.39730		11.52210			0.0000	0.00	0	0
Total CAD/ R Future												2,775,050.00	250	2,750
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			443.08190	370.302	14.45	0.5962	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			179.28190	218.402	14.45	0.4038	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			437.13100	364.952	14.47	0.5907	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			183.33100	223.052	14.47	0.4093	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			449.08830	375.708	14.44	0.6017	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			175.28830	213.808	14.44	0.3983	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			381.67310	334.845	15.17	0.4222	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			555.77310	624.645	15.17	0.5778	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			378.09180	331.620	15.19	0.4190	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			562.19180	631.420	15.19	0.5810	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			385.28680	338.103	15.15	0.4253	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			549.38680	617.903	15.15	0.5747	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			483.52610	434.729	14.93	0.4424	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			662.62610	732.329	14.93	0.5576	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			479.89530	431.403	14.95	0.4398	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			668.99530	739.003	14.95	0.5602	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			487.17990	438.081	14.92	0.4450	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			656.27990	725.681	14.92	0.5550	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			585.59850	532.731	14.78	0.4595	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			753.49850	825.431	14.78	0.5405	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			581.91450	529.332	14.80	0.4572	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			759.81450	832.032	14.80	0.5428	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			589.31020	536.152	14.77	0.4617	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			747.21020	818.852	14.77	0.5383	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 CAD/ R Option												0.00	0	0
Total CAD/ R												2,775,050.00	250	2,750
CHF / R	On	14/06/2019	Foreign Exchange Future			14.77640		14.96340			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			15.07610		15.26830			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			15.36540		15.56160			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.68020		15.88380			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			571.76900	456.290	16.01	0.5317	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			338.36900	409.890	16.01	0.4683	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			566.28590	451.506	16.02	0.5280	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			342.88590	415.106	16.02	0.4720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			577.28570	461.108	16.00	0.5354	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			333.88570	404.708	16.00	0.4646	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			529.35420	451.640	17.09	0.3887	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			951.05420	1,065.540	17.09	0.6113	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			526.15800	448.843	17.10	0.3867	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			957.85800	1,072.743	17.10	0.6133	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			532.57010	454.451	17.07	0.3906	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			944.27010	1,058.351	17.07	0.6094	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			727.11790	644.772	17.26	0.4270	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,115.51790	1,229.371	17.26	0.5730	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			723.77350	641.746	17.27	0.4254	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,122.17350	1,236.346	17.27	0.5746	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			720.44520	638.740	17.29	0.4238	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,128.84520	1,243.340	17.29	0.5762	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			792.80810	717.404	17.85	0.4023	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,539.00810	1,667.204	17.85	0.5977	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			789.88610	714.805	17.86	0.4011	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,546.08610	1,674.605	17.86	0.5989	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			795.73610	720.008	17.83	0.4035	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,531.93610	1,659.808	17.83	0.5965	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21190		2.24360			0.0000	0.00	0	200
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25590		2.28840			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.29790		2.33110			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.34450		2.37880			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	200
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,151.87210	920.815	13.95	0.6826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			215.87210	301.815	13.95	0.3174	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,082.36460	859.072	14.03	0.6557	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			246.36460	340.072	14.03	0.3443	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,231.35700	985.407	13.88	0.7090	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			195.35700	266.407	13.88	0.2910	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,649.08800	1,880.534	15.73	0.6989	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			586.01600	484.466	15.54	0.3262	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,502.01600	1,725.466	15.54	0.6738	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			558.92280	461.443	15.63	0.3134	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,574.92280	1,802.443	15.63	0.6866	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			533.08800	439.534	15.73	0.3011	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			535.16230	459.064	16.44	0.2566	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,624.16230	2,880.064	16.44	0.7434	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			516.96800	443.172	16.53	0.2489	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,705.96800	2,964.172	16.53	0.7511	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			554.08470	475.611	16.36	0.2646	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,543.08470	2,796.611	16.36	0.7354	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,923.13530	3,183.217	16.42	0.7122	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			689.95510	609.220	16.48	0.2806	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,001.95510	3,264.220	16.48	0.7194	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			669.43960	590.829	16.53	0.2735	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,081.43960	3,345.829	16.53	0.7265	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			711.13530	628.217	16.42	0.2878	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	200
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86510		1.89010			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.89070		1.91620			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91460		1.94040			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			1,415.62090	1,201.826	15.49	0.8025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			114.62090	150.826	15.49	0.1975	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,335.31230	1,127.714	15.61	0.7781	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			134.31230	176.714	15.61	0.2219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,498.13810	1,278.673	15.38	0.8257	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			97.13810	127.673	15.38	0.1743	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,382.78760	1,209.588	15.94	0.6568	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			420.78760	502.588	15.94	0.3432	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,322.32430	1,154.282	16.05	0.6375	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			460.32430	547.282	16.05	0.3625	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,445.34950	1,267.032	15.84	0.6760	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			383.34950	460.032	15.84	0.3240	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,595.78560	1,435.049	16.16	0.6406	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			591.78560	689.049	16.16	0.3594	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	13/12/2019	Foreign Exchange Option	1.85	Call			1,536.42760	1,382.829	16.26	0.6252	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			632.42760	736.829	16.26	0.3748	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,656.77240	1,488.990	16.07	0.6560	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			552.77240	642.991	16.07	0.3440	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			0.14260		0.14570			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14100		0.14490			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14120		0.14470			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14240		0.14430			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			1.69910		1.71760			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.72420		1.74310			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.74740		1.76680			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			9.96340		10.07680			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.09640		10.21150			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.22460		10.34070			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.36400		10.48250			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			344.70360	274.496	13.85	0.5400	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			187.90360	231.096	13.85	0.4600	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			339.15140	269.632	13.86	0.5337	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			192.35140	236.232	13.86	0.4663	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			350.31850	279.422	13.83	0.5463	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			183.51850	226.022	13.83	0.4537	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			579.31710	504.545	13.53	0.6229	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			217.81710	258.145	13.53	0.3771	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			573.30740	499.002	13.54	0.6187	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			221.80740	262.602	13.54	0.3813	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			585.37350	510.130	13.52	0.6271	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			213.87350	253.730	13.52	0.3729	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			480.76720	427.069	14.10	0.4828	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			490.06720	552.469	14.10	0.5172	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			476.63630	423.305	14.12	0.4796	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			495.93630	558.705	14.12	0.5204	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			485.12580	430.861	14.08	0.4859	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	10.34	Put			484.42580	546.261	14.08	0.5141	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			558.91370	505.927	14.18	0.4851	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			596.41370	661.927	14.18	0.5149	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			554.90610	502.239	14.20	0.4825	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			602.40610	668.239	14.20	0.5175	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			562.94910	509.641	14.17	0.4877	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			590.44910	655.641	14.17	0.5123	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			1.35210		1.36350			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35790		1.36860			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36200		1.37250			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			435.00000	321.000		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			335.00000	221.000		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			535.00000	421.000		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			386.00000	279.000		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			286.00000	179.000		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			486.00000	379.000		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			325.00000	220.000		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			225.00000	120.000		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			425.00000	320.000		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			1.30380		1.31470			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30960		1.32040			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31490		1.32550			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32020		1.33070			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	14/06/2019	Foreign Exchange Future				1.12980		1.13080			0.0000	0.00	0	5
QUANTO €On	16/09/2019	Foreign Exchange Future				1.13860		1.13950			0.0000	162,819.80	143	143
QUANTO €On	13/12/2019	Foreign Exchange Future				1.14680		1.14760			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.15530		1.15590			0.0000	0.00	0	0
Total QUANTO € / \$ Future												162,819.80	143	148
Total QUANTO € / \$												162,819.80	143	148
SGD / R On	14/06/2019	Foreign Exchange Future				10.79580		10.92570			0.0000	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Future				10.93870		11.07270			0.0000	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Future				11.07560		11.21170			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			947.87010	828.754	13.42	0.8984	0.00	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put			22.17010	32.954	13.42	0.1016	0.00	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call			938.75800	819.895	13.42	0.8955	0.00	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put			23.05800	34.095	13.42	0.1045	0.00	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call			957.00950	837.645	13.43	0.9013	0.00	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put			21.30950	31.845	13.43	0.0987	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.53	Call			728.03100	635.253	13.58	0.6758	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.53	Put			185.33100	226.553	13.58	0.3242	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.54	Call			721.50690	629.233	13.60	0.6720	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.54	Put			188.80690	230.533	13.60	0.3280	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.52	Call			734.59300	641.314	13.57	0.6796	0.00	0.00	0	0
SGD / R On	16/09/2019	Foreign Exchange Option	10.52	Put			181.89300	222.614	13.57	0.3204	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.67	Call			817.94190	731.678	13.78	0.6478	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.67	Put			276.24190	326.078	13.78	0.3522	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.68	Call			811.94170	726.092	13.79	0.6448	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.68	Put			280.24170	330.492	13.79	0.3552	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.66	Call			823.97930	737.297	13.77	0.6509	0.00	0.00	0	0
SGD / R On	13/12/2019	Foreign Exchange Option	10.66	Put			272.27930	321.697	13.77	0.3491	0.00	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				2.42020		2.44710			0.0000	0.00	0	3,646
TRY / R On	16/09/2019	Foreign Exchange Future				2.29990		2.32040			0.0000	0.00	0	0
TRY / R On	13/12/2019	Foreign Exchange Future				2.21760		2.23360			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R On	14/06/2019	Foreign Exchange Option	3.53	Call			6.00940	4.979	41.51	0.0298	0.00	0.00	0	0
TRY / R On	14/06/2019	Foreign Exchange Option	3.53	Put			1,088.90940	1,114.779	41.51	0.9702	0.00	0.00	0	0
TRY / R On	14/06/2019	Foreign Exchange Option	3.54	Call			5.79000	4.792	41.51	0.0288	0.00	0.00	0	0
TRY / R On	14/06/2019	Foreign Exchange Option	3.54	Put			1,098.69000	1,124.592	41.51	0.9712	0.00	0.00	0	0
TRY / R On	14/06/2019	Foreign Exchange Option	3.52	Call			6.23660	5.172	41.51	0.0308	0.00	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	3.52	Put			1,079.13660	1,104.972	41.51	0.9692	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			147.83380	140.400	25.90	0.4869	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			177.43380	190.500	25.90	0.5131	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			143.31210	136.026	25.86	0.4772	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			182.91210	196.126	25.86	0.5228	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			152.45150	144.868	25.94	0.4966	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			172.05150	184.968	25.94	0.5034	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			173.86670	170.382	26.53	0.4950	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			220.26670	232.782	26.53	0.5050	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			169.55950	166.146	26.50	0.4871	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			225.95950	238.546	26.50	0.5129	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			165.32940	161.986	26.47	0.4792	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			231.72940	244.386	26.47	0.5208	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646
Total Futures												969 691 174.80	64,183	1,456,271
Total Options												156 109 602.15	653,500	7,397,089
Grand Total:												1,125,800,776.95	717,683	8,853,360