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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2019 Foreign Exchange Future			13.76620		13.86520			0.0000	702,076.20	51	0
\$ / R On 30/01/2019 Foreign Exchange Future			13.77410		13.87300			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.77570		13.87460			0.0000	537,252.30	39	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.79670		13.89560			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.80000		13.89890			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.81620		13.91520			0.0000	207,243.00	15	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.82100		13.92020			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.82750		13.92680			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.82910		13.92850			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.83880		13.93840			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.85010		13.95010			0.0000	693,266,755.50	50,055	543,881
\$ / R On 27/03/2019 Foreign Exchange Future			13.86470		13.96480			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.86800		13.96810			0.0000	0.00	0	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.87450		13.97460			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.87940		13.97940			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.89570		13.99570			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.91380		14.01380			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.91890		14.01890			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.92060		14.02070			0.0000	0.00	0	345
\$ / R On 31/05/2019 Foreign Exchange Future			13.97330		14.07380			0.0000	0.00	0	238
\$ / R On 03/06/2019 Foreign Exchange Future			13.97840		14.07890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			13.98010		14.08060			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.99710		14.09770			0.0000	153,968.10	11	110,126
\$ / R	On	20/06/2019	Foreign Exchange Future			14.00730		14.10790			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.02090		14.12150			0.0000	0.00	0	333
\$ / R	On	01/07/2019	Foreign Exchange Future			14.02600		14.12660			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.02940		14.13000			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.07730		14.17800			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.07900		14.17980			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.10010		14.20120			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.12990		14.23130			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.13520		14.23660			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.13870		14.24010			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.14050		14.24190			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.15980		14.26130			0.0000	0.00	0	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.18440		14.28630			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.18790		14.29000			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.23900		14.34190			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.29050		14.39240			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.29580		14.39770			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.29940		14.40130			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.31540		14.41730			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.34730		14.44940			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.35090		14.45290			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.40310		14.50500			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.46140		14.56160			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.48780		14.58710			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.51980		14.61810			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.57020		14.66760			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.63180		14.73250			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.64990		14.75150			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.73420		14.83950			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.83290		14.93490			0.0000	0.00	0	0
Total \$ / R Future												694,867,295.10	50,171	787,490
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			172.56230	256.371	20.29	0.9568	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			17.76230	2.571	20.29	0.0432	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.57340	0.720	19.44	0.0064	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			923.57340	824.820	19.44	0.9936	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,007.99770	1,106.383	22.56	0.9960	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			0.99770	0.483	22.56	0.0040	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,256.20070	1,354.623	23.88	0.9976	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.80070	0.323	23.88	0.0024	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			27.83490	15.160	16.94	0.1000	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			353.23490	439.459	16.94	0.9000	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,595.67960	1,694.423	26.64	0.9991	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,084.89590	986.000	19.36	0.9973	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	31/01/2019	Foreign Exchange Option	13.00	Call			875.66690	776.855	18.04	0.9902	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			1.06690	1.155	18.04	0.0098	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			517.46330	610.716	18.19	0.9547	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			12.06330	6.415	18.19	0.0453	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			5.45830	2.944	19.41	0.0216	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			83.68250	49.471	15.21	0.2788	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			159.08250	223.771	15.21	0.7212	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			193.18850	263.540	15.55	0.7701	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			67.78850	39.240	15.55	0.2299	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.29590	0.300	19.36	0.0027	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.27960	0.123	26.64	0.0009	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			155.49340	96.184	14.17	0.4681	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			80.89340	120.484	14.17	0.5319	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			22.10660	11.927	17.29	0.0805	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			397.50660	486.227	17.29	0.9195	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			680.85830	777.244	19.41	0.9784	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,211.82640	1,308.088	18.86	0.9785	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			7.42640	4.788	18.86	0.0215	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			219.90410	167.272	14.78	0.4517	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			191.00410	237.272	14.78	0.5483	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			524.09090	600.475	16.47	0.8281	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			72.99090	50.475	16.47	0.1719	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			341.70780	398.597	15.28	0.6479	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			186.90780	144.796	15.28	0.3521	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			690.53580	767.118	16.84	0.8212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			90.73580	68.118	16.84	0.1788	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			888.83650	971.780	17.43	0.8806	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			59.03650	42.780	17.43	0.1194	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			161.34360	125.342	15.84	0.2991	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			441.14360	504.342	15.84	0.7009	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,720.00740	1,815.686	19.44	0.9779	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			10.20740	6.686	19.44	0.0221	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			378.27710	310.379	14.42	0.5868	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			158.07710	189.379	14.42	0.4132	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			11.46380	12.463	14.58	0.0474	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,101.66380	1,003.463	14.58	0.9526	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			938.61060	840.976	13.88	0.9260	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			18.41060	19.976	13.88	0.0740	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			147.64090	114.078	16.00	0.2769	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			477.44090	543.078	16.00	0.7231	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,371.76430	1,463.701	18.73	0.9545	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			21.96430	14.701	18.73	0.0455	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			552.27400	621.231	16.19	0.7457	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			139.07400	108.731	16.19	0.2543	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			593.41240	664.237	16.39	0.7599	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			131.91240	103.337	16.39	0.2401	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	11/03/2019	Foreign Exchange Option	15.15	Put		1,257.50190	1,345.995	18.28	0.9135	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		45.90190	34.794	18.28	0.0865	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		299.62710	248.854	15.09	0.4565	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		301.22710	350.054	15.09	0.5435	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		46.08540	35.202	18.51	0.0815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,415.98540	1,505.101	18.51	0.9185	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		45.42740	34.573	18.52	0.0802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,425.32740	1,514.473	18.52	0.9198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		46.75440	35.840	18.50	0.0828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,406.65440	1,495.740	18.50	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		282.81220	237.383	15.45	0.4153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		382.71220	437.283	15.45	0.5847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,151.76790	2,051.712	16.78	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		1.66790	1.612	16.78	0.0056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,892.81320	1,792.820	15.70	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		2.71320	2.720	15.70	0.0096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		116.09590	138.674	14.31	0.2860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		616.19590	538.774	14.31	0.7140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,451.06990	2,350.999	18.03	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.96990	0.899	18.03	0.0031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,620.16510	3,520.161	22.04	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.06510	0.061	22.04	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,211.59430	2,111.532	17.03	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		1.49430	1.432	17.03	0.0049	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		685.40100	757.338	16.61	0.7489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		155.50100	127.438	16.61	0.2511	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,205.51500	1,109.057	13.98	0.9413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		15.41500	18.957	13.98	0.0587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		425.24090	362.311	14.76	0.5624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		225.14090	262.210	14.76	0.4376	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,087.64320	1,171.680	17.76	0.8655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		77.74320	61.780	17.76	0.1345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,304.71260	1,392.909	18.32	0.9028	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		54.81260	43.009	18.32	0.0972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		2.59640	2.469	24.10	0.0062	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		186.74510	154.055	16.26	0.2942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		586.64510	653.954	16.26	0.7058	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,735.36840	1,828.765	18.85	0.9530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		25.46840	18.865	18.85	0.0470	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,654.24670	2,752.996	19.79	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		4.34670	3.096	19.79	0.0090	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		138.86520	113.317	16.82	0.2273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		748.76520	823.217	16.82	0.7727	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,190.58050	2,287.626	19.32	0.9790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		10.68050	7.726	19.32	0.0210	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,056.25680	961.717	13.92	0.9093	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			26.15680	31.617	13.92	0.0907	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			151.16670	123.767	16.66	0.2450	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			701.06670	773.667	16.66	0.7550	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,063.53120	2,159.818	19.19	0.9736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			13.63120	9.918	19.19	0.0264	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			877.67430	786.586	13.86	0.8536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			47.57430	56.486	13.86	0.1464	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,879.27850	1,974.134	19.00	0.9634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			19.37850	14.234	19.00	0.0366	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			682.19550	600.957	14.17	0.7562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			92.09550	110.857	14.17	0.2438	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			767.86500	682.431	14.00	0.8042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			67.76500	82.331	14.00	0.1958	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,436.54030	2,534.659	19.57	0.9865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			6.64030	4.759	19.57	0.0135	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			453.86320	388.391	14.69	0.5881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			203.76320	238.291	14.69	0.4119	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			94.00930	75.251	17.45	0.1600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			973.90930	1,055.151	17.45	0.8400	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			465.67250	399.195	14.66	0.5984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			195.57250	229.095	14.66	0.4016	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			107.21760	86.270	17.24	0.1801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			897.11760	976.171	17.24	0.8199	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			92.64640	74.117	17.48	0.1578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			982.54640	1,064.017	17.48	0.8422	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			403.27410	342.393	14.83	0.5419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			243.17410	282.293	14.83	0.4581	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,072.84170	3,172.608	21.80	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			2.94170	2.708	21.80	0.0074	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,152.76870	3,252.556	22.18	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			2.86870	2.656	22.18	0.0071	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,282.66460	3,382.483	22.80	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			2.76460	2.583	22.80	0.0068	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			286.67570	240.776	15.43	0.4199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			376.57570	430.676	15.43	0.5801	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,052.30960	4,152.255	26.49	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2.40960	2.355	26.49	0.0054	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,451.44620	4,551.067	26.49	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.54620	1.167	26.49	0.0029	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			61.56600	48.507	18.13	0.1084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,231.46600	1,318.407	18.13	0.8916	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			55.61350	43.660	18.29	0.0986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,295.51350	1,383.560	18.29	0.9014	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,022.89120	3,122.644	21.56	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			2.99120	2.744	21.56	0.0075	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,012.90140	3,112.651	21.51	0.9925	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	18/03/2019	Foreign Exchange Option	16.96	Call			3.00140	2.751	21.51	0.0075	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			60.67680	47.782	18.15	0.1069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,240.57680	1,327.682	18.15	0.8931	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			442.25890	377.800	14.72	0.5778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			212.15890	247.700	14.72	0.4222	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,634.41820	2,733.120	19.77	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			4.51820	3.220	19.77	0.0094	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			69.17440	54.733	17.94	0.1208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,159.07440	1,244.633	17.94	0.8792	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,352.61530	3,452.449	23.14	0.9934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			2.71530	2.549	23.14	0.0066	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			547.46550	474.628	14.46	0.6646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			147.36550	174.528	14.46	0.3354	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			938.98360	846.539	13.88	0.8752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			38.88360	46.439	13.88	0.1248	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,357.63720	2,455.460	19.49	0.9845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			7.73720	5.560	19.49	0.0155	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,583.82010	1,675.271	18.69	0.9388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			33.92010	25.371	18.69	0.0612	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			851.84350	761.390	13.85	0.8436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			51.74350	61.290	13.85	0.1564	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			581.21200	506.041	14.38	0.6895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			131.11200	155.941	14.38	0.3105	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			514.98300	444.547	14.54	0.6393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			164.88300	194.447	14.54	0.3607	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			122.24460	98.890	17.03	0.2025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			822.14460	898.790	17.03	0.7975	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			63.38370	49.992	18.08	0.1114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,213.28370	1,299.892	18.08	0.8886	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			705.03110	622.593	14.12	0.7698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			84.93110	102.493	14.12	0.2302	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,602.63660	1,694.354	18.71	0.9408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			32.73660	24.454	18.71	0.0592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,898.57950	1,993.606	19.02	0.9647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			18.67950	13.706	19.02	0.0353	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,114.31080	1,198.935	17.83	0.8708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			74.41080	59.035	17.83	0.1292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			230.20100	191.486	15.86	0.3510	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			480.10100	541.386	15.86	0.6490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,044.04930	2,140.204	19.17	0.9727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			14.14930	10.304	19.17	0.0273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			162.22930	133.147	16.53	0.2605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			662.12930	733.047	16.53	0.7395	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			96.79830	77.571	17.41	0.1642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			956.69830	1,037.471	17.41	0.8358	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,123.23200	1,208.048	17.85	0.8726	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	18/03/2019	Foreign Exchange Option	15.00	Call			73.33200	58.148	17.85	0.1274	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			652.39190	572.809	14.23	0.7377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			102.29190	122.710	14.23	0.2623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			169.23750	139.107	16.45	0.2703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			639.13750	709.007	16.45	0.7297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,167.77010	1,071.731	13.96	0.9343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			17.67010	21.631	13.96	0.0657	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,323.14730	1,411.638	18.37	0.9054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			53.24730	41.738	18.37	0.0946	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			371.87000	314.074	14.92	0.5114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			271.77000	313.974	14.92	0.4886	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			28.37550	21.093	18.79	0.0520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,678.27550	1,770.993	18.79	0.9480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,490.35770	1,580.359	18.59	0.9282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			40.45770	30.458	18.59	0.0718	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			948.12340	1,028.658	17.38	0.8336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			98.22340	78.758	17.38	0.1664	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			514.66170	578.035	15.99	0.6688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			214.76170	178.135	15.99	0.3312	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			502.34660	432.888	14.57	0.6291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			172.24660	202.788	14.57	0.3709	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			669.85450	741.115	16.56	0.7427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			159.95450	131.215	16.56	0.2573	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			387.34230	328.001	14.87	0.5266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			257.24230	297.901	14.87	0.4734	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			2.69550	2.536	23.28	0.0065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,382.59550	3,482.435	23.28	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,700.05630	5,800.011	26.49	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.15630	0.111	26.49	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			323.49030	373.252	15.19	0.5380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			323.59030	273.352	15.19	0.4620	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,239.61810	2,336.916	19.37	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			9.71810	7.016	19.37	0.0192	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,350.88420	1,439.806	18.44	0.9091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			50.98420	39.906	18.44	0.0909	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			609.10090	532.123	14.32	0.7091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			119.00090	142.023	14.32	0.2909	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,536.95550	1,627.705	18.64	0.9337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			37.05550	27.805	18.64	0.0663	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			550.19230	615.573	16.13	0.6878	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			200.29230	165.673	16.13	0.3122	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,621.49090	1,713.469	18.73	0.9427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			31.59090	23.569	18.73	0.0573	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,486.17540	1,386.793	14.07	0.9764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			6.07540	6.693	14.07	0.0236	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			366.81470	309.779	14.94	0.5064	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	18/03/2019	Foreign Exchange Option	13.86	Put		276.71470	319.679	14.94	0.4936	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,446.69160	1,347.897	14.06	0.9730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		6.59160	7.797	14.06	0.0270	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		347.10280	293.095	15.05	0.4864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		297.00280	342.995	15.05	0.5136	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,277.15070	1,364.891	18.25	0.8987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		57.25070	44.991	18.25	0.1013	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,132.78640	3,232.569	22.09	0.9928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		2.88640	2.669	22.09	0.0072	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		164.53360	135.105	16.50	0.2637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		654.43360	725.005	16.50	0.7363	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		983.59860	890.285	13.90	0.8892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		33.49860	40.185	13.90	0.1108	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,074.64500	979.829	13.93	0.9139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		24.54500	29.729	13.93	0.0861	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		302.60160	254.796	15.32	0.4383	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		352.50160	404.696	15.32	0.5617	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		205.96590	170.555	16.07	0.3197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		535.86590	600.455	16.07	0.6803	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		144.88860	118.458	16.74	0.2360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		724.78860	798.358	16.74	0.7640	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,546.30740	1,637.201	18.65	0.9347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		36.40740	27.301	18.65	0.0653	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,142.77740	3,242.563	22.13	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		2.87740	2.663	22.13	0.0071	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		95.39370	76.402	17.43	0.1621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		965.29370	1,046.302	17.43	0.8379	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,956.62270	2,052.132	19.08	0.9681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		16.72270	12.232	19.08	0.0319	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,552.49640	3,652.369	24.10	0.9938	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		4.93090	4.872	14.59	0.0160	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,759.73090	1,659.572	14.59	0.9840	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		338.19530	289.072	15.39	0.4517	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		373.39530	424.372	15.39	0.5483	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		180.50490	150.509	16.66	0.2682	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		715.70490	785.809	16.66	0.7318	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		392.93210	336.591	15.09	0.5053	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		308.13210	351.891	15.09	0.4947	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,518.98070	1,606.550	18.60	0.9085	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		57.08070	44.549	18.60	0.0915	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		272.10270	231.268	15.96	0.3743	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		504.00270	563.268	15.96	0.6257	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,856.22440	1,947.469	19.01	0.9441	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		34.32440	25.469	19.01	0.0559	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		657.30270	581.110	14.51	0.7034	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		139.20270	163.110	14.51	0.2966	0.00	0	600

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	13.87	Put		308.48750	351.597	15.13	0.4883	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		406.58750	349.597	15.13	0.5117	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		644.43860	711.060	16.46	0.6956	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		212.53860	179.060	16.46	0.3044	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		43.48360	52.820	13.93	0.1276	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,011.58360	920.820	13.93	0.8724	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		853.57850	927.974	17.10	0.7732	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		151.67850	125.974	17.10	0.2268	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		255.89000	216.992	16.08	0.3558	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		537.79000	598.992	16.08	0.6442	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		54.84960	65.330	13.95	0.1475	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		979.44960	889.830	13.95	0.8525	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		271.40570	309.515	15.06	0.4351	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		490.80570	428.915	15.06	0.5649	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		620.09240	684.198	16.36	0.6649	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		249.49240	213.598	16.36	0.3351	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		476.06640	530.903	15.77	0.5670	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		361.76640	316.603	15.77	0.4330	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,184.95980	1,263.569	17.83	0.7953	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		158.75980	137.369	17.83	0.2047	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		499.64510	552.772	15.81	0.5512	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		408.54510	361.672	15.81	0.4488	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,686.12150	1,772.096	18.87	0.8719	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		96.82150	82.696	18.87	0.1281	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,008.01920	2,097.649	19.46	0.9065	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		68.71920	58.249	19.46	0.0935	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,023.24330	1,097.265	17.39	0.7493	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		203.94330	177.865	17.39	0.2507	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		360.98350	318.767	16.14	0.4047	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		590.28350	648.167	16.14	0.5953	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,101.57640	1,013.696	14.29	0.8340	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		80.87640	93.096	14.29	0.1660	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		206.90880	235.089	14.82	0.3258	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		737.60880	665.689	14.82	0.6742	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		378.70310	334.811	16.03	0.4205	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		558.00310	614.211	16.03	0.5795	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		67.86010	78.390	14.25	0.1451	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,168.56010	1,078.990	14.25	0.8549	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,852.12790	1,935.795	19.15	0.8475	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		135.92790	119.095	19.15	0.1525	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		480.00090	433.118	16.26	0.4523	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		606.20090	659.818	16.26	0.5477	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,188.04790	1,261.144	17.82	0.7351	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		251.84790	224.444	17.82	0.2649	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,178.33760	2,265.715	19.70	0.8825	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		102.13760	89.015	19.70	0.1175	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			461.30070	415.882	16.36	0.4384	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			637.50070	692.582	16.36	0.5616	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			146.47170	164.290	14.66	0.2254	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,080.27170	997.590	14.66	0.7746	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,188.58340	1,102.661	14.56	0.8116	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			114.78340	129.361	14.56	0.1884	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			27.89070	29.884	15.13	0.0540	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,966.79070	1,868.284	15.13	0.9460	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			814.90760	876.788	16.85	0.6248	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			385.50760	346.888	16.85	0.3752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,857.52690	1,759.856	14.86	0.9283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			39.82690	42.756	14.86	0.0717	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			876.22700	938.727	17.03	0.6303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			393.92700	355.827	17.03	0.3697	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,430.33660	1,340.063	14.46	0.8606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			732.95830	790.178	16.64	0.5802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			457.23930	414.121	16.66	0.4173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			739.53930	797.021	16.66	0.5827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			464.10230	420.456	16.62	0.4223	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			726.40230	783.356	16.62	0.5777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			192.73790	213.887	14.85	0.2610	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			503.65840	457.046	16.42	0.4505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			655.95840	709.946	16.42	0.5495	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			522.69460	474.694	16.32	0.4637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			624.99460	677.594	16.32	0.5363	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			460.65830	417.278	16.64	0.4198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			150.01130	132.375	19.26	0.1587	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,121.66560	2,206.715	19.55	0.8613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			129.36560	113.815	19.55	0.1387	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,603.41740	1,681.476	18.68	0.7939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			201.11740	178.576	18.68	0.2061	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,040.43790	960.987	14.85	0.7390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			548.09230	596.611	16.08	0.5008	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,723.22450	1,803.180	18.89	0.8123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			180.92450	160.280	18.89	0.1877	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			373.91120	337.463	17.16	0.3542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			926.21120	990.363	17.16	0.6458	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,942.31130	2,025.275	19.26	0.8413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			228.70720	204.573	18.39	0.2318	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			607.04400	552.057	15.95	0.5189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			509.34400	554.957	15.95	0.4811	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			379.52180	342.610	17.12	0.3585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			911.82180	975.510	17.12	0.6415	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			575.79230	523.711	16.08	0.4992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			40.87420	33.848	22.61	0.0442	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,270.53980	1,343.524	17.99	0.7332	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			268.23980	240.624	17.99	0.2668	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			766.11760	824.639	16.73	0.5926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			443.81760	401.739	16.73	0.4074	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,451.00720	1,527.473	18.39	0.7682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			138.24810	121.793	19.42	0.1474	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,227.22130	1,141.842	14.66	0.8042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			129.52130	144.742	14.66	0.1958	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			664.00630	605.387	15.77	0.5536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			446.30630	488.287	15.77	0.4464	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,903.17420	3,996.748	22.61	0.9558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			183.67440	162.767	18.86	0.1902	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			498.53710	543.549	15.92	0.4753	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			616.23710	560.649	15.92	0.5247	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,969.00000	2,052.293	19.30	0.8445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			146.70000	129.393	19.30	0.1555	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,040.54810	2,124.693	19.42	0.8526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			421.33420	461.785	15.69	0.4318	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,645.94650	1,724.701	18.76	0.8007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			193.64650	171.801	18.76	0.1993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,047.57100	967.864	14.84	0.7418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			189.87100	210.763	14.84	0.2582	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,705.97440	1,785.667	18.86	0.8098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			329.53690	296.776	17.47	0.3186	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,242.89930	1,157.088	14.64	0.8091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			125.19930	139.988	14.64	0.1909	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			160.22680	178.412	14.76	0.2287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,127.92680	1,045.512	14.76	0.7713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			689.03420	628.885	15.69	0.5682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			82.63660	92.963	14.46	0.1394	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,862.73760	1,944.671	19.12	0.8314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			160.43760	141.771	19.12	0.1686	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,410.86830	3,310.366	17.78	0.9937	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.16830	3.266	17.78	0.0063	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,051.83690	1,119.676	17.47	0.6814	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,178.17390	3,270.080	21.28	0.9281	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			66.07390	57.380	21.28	0.0719	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			982.22470	1,047.260	17.27	0.6547	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			370.12470	334.560	17.27	0.3453	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,004.72640	2,086.744	19.29	0.8334	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			166.22640	147.644	19.29	0.1666	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			563.73330	514.640	16.36	0.4738	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			642.23330	693.740	16.36	0.5262	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,328.18370	2,413.718	19.80	0.8670	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			672.86180	725.694	16.45	0.5389	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			129.68370	114.618	19.80	0.1330	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			143.26950	159.081	14.73	0.2017	0.00	0	500

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	13.00	Call			1,264.76950	1,179.981	14.73	0.7983	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,335.50770	1,408.042	18.09	0.7288	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			287.00770	258.942	18.09	0.2712	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			544.36180	496.594	16.45	0.4611	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			194.07860	214.252	14.87	0.2492	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,130.67860	1,050.252	14.87	0.7508	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,436.24440	2,522.298	19.92	0.8721	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			126.24440	111.698	19.92	0.1279	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			959.52190	888.080	15.18	0.6808	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			279.52190	308.680	15.18	0.3192	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,163.21320	2,243.214	19.40	0.8193	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			201.21320	180.513	19.40	0.1807	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			655.81900	604.423	16.41	0.4941	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			677.81900	727.123	16.41	0.5059	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,483.93260	2,567.332	19.86	0.8515	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			707.85610	758.367	16.49	0.5175	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			161.93260	144.632	19.86	0.1485	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			173.69490	190.393	14.87	0.2120	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,351.69490	1,267.693	14.87	0.7880	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,488.97160	1,560.457	18.31	0.7218	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			326.97160	297.757	18.31	0.2782	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			635.85610	585.667	16.49	0.4825	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			241.44190	263.268	15.07	0.2673	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,181.24190	1,102.268	15.07	0.7327	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,347.16150	2,428.325	19.63	0.8272	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			198.36150	178.425	19.63	0.1728	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			864.35020	919.234	16.87	0.5595	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			585.55020	539.334	16.87	0.4405	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,328.42620	2,407.873	19.59	0.8107	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			229.72620	207.773	19.59	0.1893	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			737.55420	683.291	16.45	0.5098	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			706.25420	753.391	16.45	0.4902	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,657.10610	2,739.895	20.04	0.8417	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			188.40610	169.795	20.04	0.1583	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			197.74600	214.568	14.92	0.2176	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,429.04600	1,344.468	14.92	0.7824	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,645.90740	1,718.080	18.58	0.7196	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			357.20740	327.980	18.58	0.2804	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			717.02590	664.025	16.53	0.4990	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			735.72590	784.125	16.53	0.5010	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			284.99370	307.758	15.14	0.2802	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,231.59370	1,152.958	15.14	0.7198	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,008.06820	1,065.034	17.17	0.5823	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			578.16820	533.734	17.17	0.4177	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,830.67600	4,920.705	22.92	0.9401	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			72.57600	61.205	22.92	0.0599	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,935.58590	2,008.775	18.95	0.7498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			326.88590	298.575	18.95	0.2502	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,135.37000	3,222.096	20.74	0.8634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			166.67000	151.896	20.74	0.1366	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,518.63020	3,417.112	15.54	0.9884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.33020	7.312	15.54	0.0116	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,866.25200	1,774.134	14.59	0.8694	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			104.95200	114.334	14.59	0.1306	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			591.27250	546.767	17.23	0.4162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,049.97250	1,106.967	17.23	0.5838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,673.94190	1,745.246	18.56	0.7103	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			385.24190	355.046	18.56	0.2897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			883.50680	822.739	16.09	0.5671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			592.20680	632.939	16.09	0.4329	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,798.79720	3,888.254	22.01	0.8941	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			130.09720	118.054	22.01	0.1059	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			776.89130	721.647	16.45	0.5156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			725.59130	771.847	16.45	0.4844	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,722.29620	3,811.488	21.86	0.8911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			133.59620	121.288	21.86	0.1089	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			728.45990	675.896	16.63	0.4909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			797.15990	846.096	16.63	0.5091	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,318.71110	4,407.442	22.86	0.9127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			110.01110	97.241	22.86	0.0873	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			383.33020	353.116	18.57	0.2883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,682.03020	1,753.316	18.57	0.7117	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			828.55970	770.545	16.27	0.5411	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			657.25970	700.745	16.27	0.4589	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			419.58040	386.913	18.29	0.3121	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,538.28040	1,607.113	18.29	0.6879	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,522.24360	3,610.686	21.48	0.8827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			143.54360	130.486	21.48	0.1173	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			912.24780	850.093	16.00	0.5804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			560.94780	600.293	16.00	0.4196	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,125.10260	5,216.265	22.86	0.9455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			66.40260	56.065	22.86	0.0545	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,471.04790	4,558.018	22.86	0.9199	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			102.34790	87.819	22.86	0.0801	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,295.00360	1,215.168	15.14	0.7282	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			283.70360	305.368	15.14	0.2718	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			806.64250	749.762	16.35	0.5304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			685.34250	729.962	16.35	0.4696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,508.55170	4,595.798	22.86	0.9216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			99.85170	85.598	22.86	0.0784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,158.51290	1,083.498	15.32	0.6821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			357.21290	383.698	15.32	0.3179	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,171.05190	1,095.323	15.30	0.6866	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		349.75190	375.523	15.30	0.3134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,144.78130	4,235.313	22.66	0.9061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		116.08130	105.113	22.66	0.0939	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,164.77030	1,089.271	15.31	0.6844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		353.47030	379.471	15.31	0.3156	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		816.84770	760.206	16.44	0.5238	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		730.54770	775.806	16.44	0.4762	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,782.29200	1,852.992	18.69	0.7164	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		388.59200	357.392	18.69	0.2836	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		258.45720	235.391	19.67	0.1978	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,472.15720	2,550.991	19.67	0.8022	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,817.96730	2,900.163	20.14	0.8331	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		214.26730	194.563	20.14	0.1669	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		796.04360	740.485	16.51	0.5137	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		759.74360	806.085	16.51	0.4863	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		219.91860	236.717	14.95	0.2212	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,506.21860	1,421.117	14.95	0.7788	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		323.96630	347.173	15.25	0.2889	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,283.96630	1,205.073	15.25	0.7111	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,940.52920	2,012.067	18.86	0.7169	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		412.42920	381.067	18.86	0.2831	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,986.86050	3,069.679	20.29	0.8260	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		238.76050	218.679	20.29	0.1740	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		873.73580	816.610	16.53	0.5267	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		781.83580	827.610	16.53	0.4733	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,640.92810	2,720.718	19.83	0.7970	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		282.82810	259.718	19.83	0.2030	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		894.79390	836.611	16.46	0.5363	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		752.89390	797.611	16.46	0.4637	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		367.30020	391.862	15.35	0.3000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,319.20020	1,240.862	15.35	0.7000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,583.29060	1,497.658	15.01	0.7758	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		241.39060	258.658	15.01	0.2242	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,783.86540	2,862.478	19.94	0.7918	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		306.26540	282.978	19.94	0.2082	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		965.04850	905.757	16.46	0.5468	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		772.64850	815.257	16.46	0.4532	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,129.67630	3,213.131	20.44	0.8185	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		801.38940	844.980	16.53	0.4623	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		262.07630	243.631	20.44	0.1815	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		260.85830	277.465	15.06	0.2260	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,653.25830	1,567.965	15.06	0.7740	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,073.25450	2,143.858	18.98	0.7159	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		435.65450	404.358	18.98	0.2841	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		943.78940	885.480	16.53	0.5377	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	02/12/2019	Foreign Exchange Option	13.44	Put			408.89610	433.266	15.43	0.3071	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,366.59610	1,289.066	15.43	0.6929	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,174.71660	1,228.604	17.34	0.5598	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			736.01660	688.004	17.34	0.4402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,569.99600	2,471.398	13.08	0.9419	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			42.69600	45.998	13.08	0.0581	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,262.74580	1,190.856	15.67	0.6523	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			505.44580	535.456	15.67	0.3477	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,056.39560	993.801	16.27	0.5752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,897.62660	1,965.239	18.68	0.6834	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,905.61390	1,973.222	18.69	0.6846	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			506.95400	472.661	18.67	0.3177	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,889.65400	1,957.261	18.67	0.6823	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,233.59090	3,317.593	20.59	0.8172	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			270.89090	252.993	20.59	0.1828	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			504.92660	470.639	18.68	0.3166	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			709.09560	748.401	16.27	0.4248	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,763.00310	2,840.530	19.87	0.7819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			330.30310	305.930	19.87	0.2181	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,680.98790	5,772.886	22.58	0.9290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			98.28790	88.286	22.58	0.0710	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			502.91390	468.622	18.69	0.3154	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,932.38250	3,010.493	20.02	0.7867	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			331.78250	307.793	20.02	0.2133	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,040.19110	979.043	16.43	0.5574	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			790.79110	831.743	16.43	0.4426	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,279.74450	3,363.224	20.57	0.8112	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			289.14450	270.524	20.57	0.1888	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			279.97670	296.170	15.10	0.2270	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,729.37670	1,643.470	15.10	0.7730	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,219.54550	2,289.981	19.08	0.7156	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			458.94550	427.282	19.08	0.2844	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,018.70290	958.479	16.50	0.5487	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			819.30290	861.179	16.50	0.4513	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			449.24440	473.584	15.52	0.3133	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,412.14440	1,334.485	15.52	0.6867	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			488.22490	512.572	15.61	0.3189	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,453.22490	1,375.672	15.61	0.6811	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			527.95410	553.718	15.75	0.3234	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,499.55410	1,425.118	15.75	0.6766	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,518.56440	3,595.276	20.84	0.7867	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			375.66440	353.076	20.84	0.2133	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			738.97520	697.128	18.33	0.3887	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,761.87520	1,819.328	18.33	0.6113	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			733.91910	692.317	18.36	0.3864	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,776.81910	1,834.517	18.36	0.6136	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	11.91	Call			2,734.95230	2,641.151	12.90	0.9318	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			57.85230	63.351	12.90	0.0682	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,310.76930	1,245.792	16.29	0.6101	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			733.66930	767.992	16.29	0.3899	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			736.44190	694.714	18.34	0.3875	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,769.34190	1,826.914	18.34	0.6125	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			568.66430	595.046	15.90	0.3274	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,546.76430	1,474.846	15.90	0.6726	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			605.41800	631.543	15.99	0.3312	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,583.01800	1,511.743	15.99	0.6688	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			645.18130	673.743	16.12	0.3340	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,637.68130	1,565.543	16.12	0.6660	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,054.30390	1,001.042	17.87	0.4745	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,482.80390	1,531.142	17.87	0.5255	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,060.91900	1,007.395	17.85	0.4768	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,469.41900	1,517.495	17.85	0.5232	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,057.60890	1,004.213	17.86	0.4757	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,476.10890	1,524.313	17.86	0.5243	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,622.00850	1,672.663	18.08	0.5316	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,091.50850	1,036.863	18.08	0.4684	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,197.21750	1,141.937	18.05	0.4859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,622.31750	1,669.037	18.05	0.5141	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,203.84620	1,148.341	18.03	0.4880	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,608.94620	1,655.441	18.03	0.5120	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,200.52260	1,145.134	18.04	0.4870	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,615.62260	1,662.234	18.04	0.5130	0.00	0	0
Total \$ / R Option												0.00	0	5,278,891
Total \$ / R												694,867,295.10	50,171	6,066,381
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.85010		13.95010			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.99710		14.09770			0.0000	139,971.00	10	5
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.15980		14.26130			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.31540		14.41730			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.48780		14.58710			0.0000	0.00	0	0
Total \$ / R MAXI Future												139,971.00	10	427
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			29,058.58250	24,421.365	15.40	0.4244	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			37,048.58250	42,411.365	15.40	0.5756	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			28,667.56980	24,077.624	15.43	0.4199	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			37,657.56980	43,067.624	15.43	0.5801	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			29,454.50610	24,769.758	15.37	0.4290	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			36,444.50610	41,759.758	15.37	0.5710	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			46,065.82980	41,727.819	16.64	0.4198	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			73,295.82980	79,017.818	16.64	0.5802	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			45,723.93130	41,412.097	16.66	0.4173	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	14/06/2019	Foreign Exchange Option	14.38	Put			73,953.93130	79,702.097	16.66	0.5827	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			46,410.22850	42,045.594	16.62	0.4223	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			72,640.22850	78,335.594	16.62	0.5777	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			59,761.08860	55,271.412	17.20	0.4198	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			103,631.08860	109,291.412	17.20	0.5802	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			59,443.28130	54,972.965	17.21	0.4180	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			104,313.28130	109,992.965	17.21	0.5820	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			60,080.68180	55,571.140	17.18	0.4217	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			102,950.68180	108,591.140	17.18	0.5783	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			107,953.36100	101,596.278	16.19	0.5844	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			68,223.36100	72,056.278	16.19	0.4156	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			107,486.45220	101,149.244	16.21	0.5825	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			68,756.45220	72,609.244	16.21	0.4175	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			108,422.30250	102,045.330	16.18	0.5862	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			67,692.30250	71,505.330	16.18	0.4138	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			102,936.98700	97,378.647	17.18	0.5080	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			112,226.98700	116,598.647	17.18	0.4920	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			102,562.09830	97,019.696	17.20	0.5066	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			112,852.09830	117,239.696	17.20	0.4934	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			103,313.98960	97,739.686	17.17	0.5094	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			111,603.98960	115,959.686	17.17	0.4906	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												139,971.00	10	427
£ / R	On	31/01/2019	Foreign Exchange Future			17.98270	18.11820		0.0000		0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.06750	18.20350		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.12170	18.25900		0.0000		9,966,935.00	550	395,622	
£ / R	On	29/03/2019	Foreign Exchange Future			18.15520	18.29280		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.20720	18.34490		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.24100	18.37890		0.0000		0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			18.39310	18.53240		0.0000		0.00	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.69030	18.83140		0.0000		0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.97100	19.11420		0.0000		1,783,274.00	94	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			19.28270	19.42290		0.0000		0.00	0	0	
Total £ / R Future												11,750,209.00	644	430,002
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		690.04070	817.970	19.44	0.9472	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		18.24070	10.670	19.44	0.0528	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		122.10050	149.515	13.97	0.2960	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		655.60050	547.015	13.97	0.7040	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		546.76980	458.017	14.36	0.5598	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		287.76980	336.317	14.36	0.4402	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,188.23680	3,324.361	19.54	0.9868	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		7.23680	6.061	19.54	0.0132	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,786.31910	1,911.520	16.88	0.9334	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	18/03/2019	Foreign Exchange Option	20.00	Call		45.31910	33.220	16.88	0.0666	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		133.00770	103.460	15.85	0.1793	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,064.00770	1,171.760	15.85	0.8207	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		1,956.64820	2,084.769	17.21	0.9460	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		35.64820	26.469	17.21	0.0540	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		910.36430	1,012.340	15.63	0.7778	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		169.36430	134.040	15.63	0.2222	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		390.13920	322.750	14.66	0.4414	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		431.13920	501.050	14.66	0.5586	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		385.81020	318.953	14.67	0.4376	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		436.81020	507.253	14.67	0.5624	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		394.50960	326.585	14.64	0.4452	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		425.50960	494.884	14.64	0.5548	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		355.92680	408.446	14.55	0.4643	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		558.72680	473.646	14.55	0.5357	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		398.83710	450.562	14.59	0.4553	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		633.73710	547.762	14.59	0.5447	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		420.62580	470.828	14.67	0.4464	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		689.52580	601.828	14.67	0.5536	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		656.17360	585.836	15.21	0.4649	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		753.77360	822.736	15.21	0.5351	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		651.91670	581.899	15.22	0.4627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		759.51670	828.799	15.22	0.5373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		660.45760	589.800	15.20	0.4671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		748.05760	816.700	15.20	0.5329	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		938.30260	862.873	15.44	0.5024	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		926.90260	992.573	15.44	0.4976	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		933.66600	858.697	15.44	0.5007	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		932.26600	998.397	15.44	0.4993	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		942.95020	867.066	15.43	0.5041	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		921.55020	986.766	15.43	0.4959	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		798.78180	742.707	16.10	0.3963	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,654.58180	1,741.707	16.10	0.6037	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		805.25240	748.586	16.09	0.3987	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,641.05240	1,727.586	16.09	0.6013	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		802.01110	745.637	16.10	0.3975	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,647.81110	1,734.637	16.10	0.6025	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		1,010.73600	950.057	16.62	0.4205	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		1,887.83600	1,967.357	16.62	0.5795	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call		1,007.41410	946.995	16.62	0.4195	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put		1,894.51410	1,974.295	16.62	0.5805	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		1,014.06810	953.128	16.61	0.4215	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		1,881.16810	1,960.428	16.61	0.5785	0.00	0	0
Total £ / R Option											0.00	0	6,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												11,750,209.00	644	436,502
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12710		0.12750			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12940		0.12980			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13190		0.13230			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13430		0.13480			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13710		0.13760			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,753.99170	1,714.582	17.70	0.9852	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			3.99170	4.582	17.70	0.0148	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			847.52290	817.676	18.93	0.7975	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			97.52290	107.676	18.93	0.2025	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			275.92190	265.855	20.17	0.3993	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			525.92190	555.855	20.17	0.6007	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			581.14290	562.627	18.42	0.5067	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			601.14290	622.627	18.42	0.4933	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			280.19290	274.112	20.26	0.2870	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,300.19290	1,334.112	20.26	0.7130	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,137.55430	1,112.281	16.52	0.7840	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			157.55430	172.281	16.52	0.2160	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,345.61680	1,371.999	20.95	0.6066	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,567.39460	1,531.697	19.87	0.7494	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			337.39460	341.697	19.87	0.2506	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			978.13080	952.936	20.41	0.5677	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			748.13080	762.936	20.41	0.4323	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			575.61680	561.999	20.95	0.3934	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,841.84870	1,796.902	19.08	0.7633	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			361.84870	366.902	19.08	0.2367	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,245.63630	1,211.569	19.82	0.6056	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			765.63630	781.569	19.82	0.3944	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			817.65510	795.988	20.56	0.4530	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,337.65510	1,365.988	20.56	0.5470	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,085.59770	1,059.348	20.33	0.5049	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,325.59770	1,349.348	20.33	0.4951	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			767.04110	751.177	21.22	0.3886	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,007.04110	2,041.177	21.22	0.6114	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,533.41850	1,496.083	19.44	0.6405	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			773.41850	786.083	19.44	0.3595	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.74580		15.84230			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.77110		15.86810			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.82820		15.92640			0.0000	118,157,513.00	7,465	125,614

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			15.86370		15.96210			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.91940		16.01770			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.95540		16.05380			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.11750		16.21710			0.0000	8,058,750.00	500	24,275
€ / R	On	14/08/2019	Foreign Exchange Future			16.32430		16.42490			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.43740		16.53880			0.0000	115,061.80	7	22,084
€ / R	On	13/12/2019	Foreign Exchange Future			16.74380		16.84760			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			17.08750		17.19020			0.0000	0.00	0	0
Total € / R Future												126,331,324.80	7,972	189,959
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			208.17630	251.401	13.05	0.5315	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			250.47630	197.201	13.05	0.4685	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			216.06460	254.653	13.10	0.4912	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			314.16460	255.753	13.10	0.5088	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,726.35310	3,824.478	22.37	0.9937	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.75310	2.678	22.37	0.0063	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			374.49880	426.330	13.78	0.5711	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			300.89880	254.530	13.78	0.4289	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			508.81680	439.833	13.09	0.6241	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			182.41680	211.633	13.09	0.3759	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			249.23740	209.193	14.11	0.3684	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			462.83740	520.993	14.11	0.6316	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			245.86810	206.256	14.13	0.3644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			469.46810	528.056	14.13	0.6356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			252.64580	212.168	14.09	0.3726	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			456.24580	513.968	14.09	0.6274	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			44.55350	34.598	16.48	0.0789	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,448.15350	1,536.398	16.48	0.9211	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			599.20190	661.618	14.58	0.6678	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			241.30190	205.318	14.58	0.3322	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			583.23950	642.529	14.51	0.6155	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			320.93950	281.930	14.51	0.3845	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			685.76370	747.558	14.81	0.6364	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			319.56370	282.958	14.81	0.3636	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,014.08360	1,080.536	15.72	0.6599	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			368.52590	335.608	15.73	0.3381	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,021.42590	1,088.108	15.73	0.6619	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			365.89140	333.194	15.75	0.3360	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,028.79140	1,095.694	15.75	0.6640	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			371.18360	338.036	15.72	0.3401	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			520.46500	559.296	14.52	0.4120	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			915.36500	853.596	14.52	0.5880	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,354.67590	3,445.354	19.33	0.8883	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			129.57590	119.654	19.33	0.1117	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			813.34220	756.777	14.78	0.5406	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			628.44220	672.477	14.78	0.4594	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	14/08/2019	Foreign Exchange Option	17.01	Call			527.13890	488.790	15.87	0.3861	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,112.23890	1,174.490	15.87	0.6139	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			293.86980	272.836	17.96	0.2160	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			433.66800	404.508	16.91	0.3047	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,674.86800	1,747.108	16.91	0.6953	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			431.60120	402.575	16.92	0.3035	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,682.80120	1,755.175	16.92	0.6965	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			435.74150	406.452	16.90	0.3060	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,666.94150	1,739.052	16.90	0.6940	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,355.06980	2,435.436	17.96	0.7840	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,299.07680	1,233.462	14.69	0.6295	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			601.47680	639.662	14.69	0.3705	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,036.47330	4,130.845	20.49	0.8375	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,778.66320	1,848.950	16.92	0.6474	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,163.47740	3,062.831	13.52	0.9479	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			45.87740	49.031	13.52	0.0521	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			264.07330	254.645	20.49	0.1625	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			613.89990	580.514	16.94	0.3515	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,786.29990	1,856.714	16.94	0.6485	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			611.54730	578.294	16.95	0.3503	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,793.94730	1,864.494	16.95	0.6497	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			616.26320	582.749	16.92	0.3526	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			768.70010	731.854	17.21	0.3725	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,028.50010	2,094.354	17.21	0.6275	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			766.26910	729.537	17.22	0.3715	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,036.06910	2,102.037	17.22	0.6285	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			763.84740	727.230	17.23	0.3705	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,043.64740	2,109.730	17.23	0.6295	0.00	0	0
Total € / R Option												0.00	0	210,700
Total € / R												126,331,324.80	7,972	400,659
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.84700		9.95900			0.0000	2,471,597.00	251	7,203
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.96340		10.07700			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.09330		10.20860			0.0000	1,009,330.00	100	713
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.21960		10.33510			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.35900		10.47340			0.0000	0.00	0	0
Total AU\$ / R Future												3,480,927.00	351	24,057
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			456.24880	546.550	13.25	0.8318	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			63.47990	42.164	13.27	0.1637	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			464.47990	555.164	13.27	0.8363	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			61.75760	40.812	13.28	0.1593	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			472.75760	563.812	13.28	0.8407	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			65.24880	43.550	13.25	0.1682	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,006.54320	1,102.750	14.59	0.8523	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	14/06/2019	Foreign Exchange Option	11.01	Call			82.35420	65.095	14.60	0.1457	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,015.35420	1,111.695	14.60	0.8543	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			81.18450	64.058	14.62	0.1436	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,024.18450	1,120.658	14.62	0.8564	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			83.54320	66.150	14.59	0.1477	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			235.92400	201.174	13.69	0.3019	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			777.32400	857.874	13.69	0.6981	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			233.52390	199.075	13.71	0.2993	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			784.92390	865.775	13.71	0.7007	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			231.14630	197.001	13.73	0.2967	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			792.54630	873.701	13.73	0.7033	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			304.27150	267.088	13.65	0.3308	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			869.17150	947.488	13.65	0.6692	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			301.77110	264.869	13.67	0.3285	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			876.67110	955.269	13.67	0.6715	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			306.79800	269.324	13.64	0.3332	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			861.69800	939.724	13.64	0.6668	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			945.12190	1,026.206	13.83	0.6916	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			280.22190	245.806	13.83	0.3084	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			968.91040	1,041.676	13.98	0.6396	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			389.64240	348.270	14.00	0.3584	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			976.24240	1,049.270	14.00	0.6416	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			386.99850	345.883	14.02	0.3563	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			983.59850	1,056.883	14.02	0.6437	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			392.31040	350.676	13.98	0.3604	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												3,480,927.00	351	25,057
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.39760		10.45950			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.52890		10.59140			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.67200		10.73490			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.80600		10.87030			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.95440		11.01630			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			111.57610	90.929	13.58	0.2802	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			382.07610	423.329	13.58	0.7198	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			109.01870	88.746	13.61	0.2746	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			389.51870	431.146	13.61	0.7254	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			114.18860	93.161	13.55	0.2858	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			374.68860	415.561	13.55	0.7142	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			273.54040	246.479	13.85	0.4004	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			482.14040	517.579	13.85	0.5996	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			270.18260	243.386	13.87	0.3965	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			488.78260	524.486	13.87	0.6035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			276.93730	249.607	13.83	0.4044	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			475.53730	510.707	13.83	0.5956	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			263.18110	241.285	14.76	0.3145	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			908.28110	949.285	14.76	0.6855	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			260.86250	239.130	14.78	0.3121	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			915.96250	957.129	14.78	0.6879	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			258.56560	236.995	14.80	0.3098	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			923.66560	964.995	14.80	0.6902	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			344.70450	319.813	14.77	0.3433	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,014.40450	1,053.813	14.77	0.6567	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			342.26980	317.531	14.79	0.3413	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,021.96980	1,061.531	14.79	0.6587	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			347.15460	322.117	14.76	0.3454	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,006.85460	1,046.117	14.76	0.6546	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			444.74790	417.605	15.08	0.3735	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,118.44790	1,153.205	15.08	0.6265	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			442.12920	415.123	15.09	0.3716	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,125.82920	1,160.723	15.09	0.6284	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			447.37940	420.104	15.06	0.3753	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,111.07940	1,145.704	15.06	0.6247	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CF CANDCO	On	18/03/2019	Foreign Exchange Future			8.94000		13.99000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.00760		14.06290			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.27710		14.33310			0.0000	2,855,420.00	200	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.57620		14.63380			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.86300		14.92150			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.18510		15.24100			0.0000	0.00	0	0
Total CHF / R Future												2,855,420.00	200	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			167.62320	145.968	15.08	0.2958	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			574.72320	608.368	15.08	0.7042	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			165.16210	143.782	15.11	0.2921	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			582.26210	616.182	15.11	0.7079	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			170.11990	148.187	15.05	0.2996	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			567.21990	600.587	15.05	0.7004	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			393.72420	367.820	15.74	0.3934	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			790.62420	820.720	15.74	0.6066	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			390.59730	364.876	15.75	0.3909	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			797.49730	827.776	15.75	0.6091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			396.87190	370.791	15.72	0.3959	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			783.77190	813.691	15.72	0.6041	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			423.36360	402.732	17.48	0.3246	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,479.56360	1,516.532	17.48	0.6754	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			421.18680	400.653	17.49	0.3231	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,487.38680	1,524.453	17.49	0.6769	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			425.55760	404.828	17.46	0.3260	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,471.75760	1,508.628	17.46	0.6740	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			598.08950	575.942	17.83	0.3681	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,626.58950	1,662.942	17.83	0.6319	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			595.66400	573.606	17.85	0.3668	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,634.16400	1,670.606	17.85	0.6332	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			593.25020	571.287	17.86	0.3656	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,641.75020	1,678.286	17.86	0.6344	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			678.48620	658.591	18.48	0.3589	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,067.48620	2,103.491	18.48	0.6411	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			676.28870	656.461	18.49	0.3579	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,075.28870	2,111.361	18.49	0.6421	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			680.69890	660.737	18.47	0.3599	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,059.69890	2,095.637	18.47	0.6401	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,855,420.00	200	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03770		2.05210			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05850		2.07330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			311.25220	251.892	13.76	0.3574	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			590.25220	674.892	13.76	0.6426	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			278.80550	224.346	13.93	0.3260	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			657.80550	747.346	13.93	0.6740	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			249.42550	199.607	14.09	0.2967	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			728.42550	822.607	14.09	0.7033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,252.07880	1,137.602	13.46	0.6938	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			319.07880	352.602	13.46	0.3062	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,185.13330	1,074.429	13.50	0.6719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			352.13330	389.429	13.50	0.3281	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,321.19500	1,203.103	13.41	0.7153	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			288.19500	318.103	13.41	0.2847	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.12060		2.13360			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16020		2.17350			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
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20400		2.21770			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24610		2.26010			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.29330		2.30670			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,367.06870	1,470.097	14.58	0.8683	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			131.11120	100.400	14.42	0.1662	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,195.11120	1,294.400	14.42	0.8338	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			116.74740	87.489	14.50	0.1482	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,280.74740	1,381.489	14.50	0.8518	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			103.06870	76.097	14.58	0.1317	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			568.89660	622.458	13.49	0.4388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			851.31890	775.598	13.54	0.5392	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			616.31890	673.598	13.54	0.4608	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			804.01540	731.434	13.64	0.5173	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			669.01540	729.434	13.64	0.4827	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			903.89660	824.458	13.49	0.5612	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			470.29320	430.798	15.71	0.2700	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,293.29320	2,390.799	15.71	0.7300	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			510.25900	467.946	15.53	0.2897	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,133.25900	2,227.946	15.53	0.7103	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			489.83650	448.952	15.62	0.2797	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,212.83650	2,308.952	15.62	0.7203	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			481.61060	444.241	16.40	0.2357	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,280.61060	3,383.241	16.40	0.7643	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			465.54770	428.966	16.45	0.2289	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,364.54770	3,467.965	16.45	0.7711	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			498.26450	460.088	16.34	0.2428	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,197.26450	3,299.088	16.34	0.7572	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			664.01580	623.453	16.77	0.2707	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,597.01580	3,690.453	16.77	0.7293	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			646.34450	606.382	16.82	0.2644	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,679.34450	3,773.382	16.82	0.7356	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			629.20210	589.821	16.87	0.2583	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,762.20210	3,856.820	16.87	0.7417	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76900		1.78160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79150		1.80420			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			382.29830	321.480	15.46	0.4322	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			466.29830	531.480	15.46	0.5678	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	18/03/2019	Foreign Exchange Option	1.80	Call			341.91970	287.364	15.65	0.3969	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			525.91970	597.364	15.65	0.6031	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			426.37520	359.116	15.27	0.4691	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			410.37520	469.116	15.27	0.5309	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			934.27050	853.543	15.55	0.5917	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			492.27050	538.543	15.55	0.4083	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			881.65480	804.230	15.67	0.5686	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			539.65480	589.230	15.67	0.4314	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			989.32840	905.312	15.44	0.6149	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			447.32840	490.312	15.44	0.3851	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13580		0.13650			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13550		0.13620			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13500		0.13590			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13450		0.13520			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13410		0.13460			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	18/03/2019	Foreign Exchange Future			1.62380		1.62660			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64680		1.64970			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.40610		9.47710			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.52040		9.59190			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.64620		9.71940			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.76670		9.84060			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.89840		9.97180			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			208.14090	247.900	12.45	0.5995	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			151.30620	120.662	12.48	0.3923	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			214.20620	254.562	12.48	0.6077	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			159.26220	127.416	12.42	0.4088	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			202.16220	241.316	12.42	0.5912	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			155.24090	124.000	12.45	0.4005	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			190.85210	166.567	13.63	0.3289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			518.95210	566.167	13.63	0.6711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			188.06630	164.076	13.65	0.3249	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			526.16630	573.676	13.65	0.6751	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	14/06/2019	Foreign Exchange Option	9.91	Call			193.67470	169.095	13.61	0.3329	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			511.77470	558.695	13.61	0.6671	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			360.53450	324.314	13.41	0.4442	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			491.13450	528.114	13.41	0.5558	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			356.79450	320.864	13.43	0.4406	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			497.39450	534.664	13.43	0.5594	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			364.31060	327.798	13.40	0.4478	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			484.91060	521.598	13.40	0.5522	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			323.35600	293.179	14.19	0.3565	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			832.75600	876.479	14.19	0.6435	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			320.70300	290.730	14.21	0.3540	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			840.10300	884.029	14.21	0.6460	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			326.12060	295.651	14.17	0.3589	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			825.52060	868.951	14.17	0.6411	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			409.54450	376.352	14.71	0.3788	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			957.74450	997.952	14.71	0.6212	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			406.78840	373.779	14.73	0.3767	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			964.98840	1,005.379	14.73	0.6233	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			412.32480	378.944	14.70	0.3809	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			950.52480	990.544	14.70	0.6191	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31430		1.31960			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32060		1.32380			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			204.00000	257.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			304.00000	357.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			104.00000	157.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			38.00000	6.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			62.00000	94.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			138.00000	106.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.30840		1.30890			0.0000	130,840.00	100	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31410		1.31460			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
QUANTO £On	16/09/2019	Foreign Exchange Future			1.32000		1.32050			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.32520		1.32580			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.33100		1.33150			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											130,840.00	100	5
Total QUANTO £ / \$											130,840.00	100	5
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14280		1.14170			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15150		1.15030			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.16090		1.15970			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.16960		1.16860			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.17940		1.17850			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	587
Total QUANTO € / \$											0.00	0	587
SGD / R On	18/03/2019	Foreign Exchange Future			10.20290		10.27230			0.0000	0.00	0	1,200
SGD / R On	14/06/2019	Foreign Exchange Future			10.33330		10.40380			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	1,200
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call			173.33320	141.941	13.01	0.4035	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put			241.03320	279.041	13.01	0.5965	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call			169.49800	138.638	13.05	0.3962	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put			247.19800	285.738	13.05	0.6038	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call			177.24260	145.316	12.98	0.4108	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put			234.94260	272.416	12.98	0.5892	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call			567.33850	515.417	12.76	0.6747	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put			163.53850	182.117	12.76	0.3253	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call			560.90930	509.326	12.78	0.6700	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put			167.10930	186.025	12.78	0.3300	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call			573.81660	521.559	12.75	0.6794	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put			160.01660	178.259	12.75	0.3206	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	1,200
TRY / R On	18/03/2019	Foreign Exchange Future			2.55670		2.54870			0.0000	0.00	0	25,000
TRY / R On	14/06/2019	Foreign Exchange Future			2.46970		2.45970			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	25,000
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Call			16.02190	16.113	17.89	0.1767	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Put			197.32190	189.413	17.89	0.8233	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Call			14.65850	14.700	17.94	0.1638	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Put			205.95850	198.000	17.94	0.8362	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.72	Call			17.49690	17.644	17.84	0.1903	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	18/03/2019	Foreign Exchange Option	2.72	Put			188.79690	180.944	17.84	0.8097	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.76130	0.807	22.87	0.0073	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,071.06130	1,061.107	22.87	0.9927	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.71640	0.759	22.87	0.0069	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,081.01640	1,071.059	22.87	0.9931	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.80880	0.857	22.87	0.0077	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,061.10880	1,051.157	22.87	0.9923	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												839 555 986.90	59,448	1,473,549
Total Options												0.00	0	5,497,091
Grand Total:												839,555,986.90	59,448	6,970,640