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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/01/2019 Foreign Exchange Future			14.46180		14.45070			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.46470		14.45330			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			14.47320		14.45620			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			14.49500		14.46470			0.0000	2,174,250.00	150	174
\$ / R On 16/01/2019 Foreign Exchange Future			14.49580		14.46650			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.49660		14.46840			0.0000	1,826,571.60	126	0
\$ / R On 18/01/2019 Foreign Exchange Future			14.49730		14.47030			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.49960		14.47590			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.50270		14.48330			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.50660		14.49260			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.50740		14.49450			0.0000	0.00	0	2,602
\$ / R On 13/02/2019 Foreign Exchange Future			14.52340		14.51790			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.52690		14.52150			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.54460		14.53920			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.54990		14.54450			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.55700		14.55160			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.55880		14.55340			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.56950		14.56420			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.58190		14.57680			0.0000	572,047,937.00	39,230	495,226
\$ / R On 27/03/2019 Foreign Exchange Future			14.59790		14.59300			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.60150		14.59660			0.0000	0.00	0	5,111

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Future			14.60860		14.60380			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.61400		14.60930			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.65250		14.64800			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.65980		14.65540			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.71690		14.71260			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.72250		14.71810			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.72430		14.72000			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.74270		14.73840			0.0000	5,897,080.00	400	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.75380		14.74950			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.76850		14.76420			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.77400		14.76980			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.77770		14.77350			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.83050		14.82660			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.83240		14.82850			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.85510		14.85130			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.88730		14.88360			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.89300		14.88930			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.89680		14.89310			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.89870		14.89500			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.91950		14.91590			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.94600		14.94250			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.94980		14.94630			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.00590		15.00280			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.06220		15.05950			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.06810		15.06540			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.07200		15.06930			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.08940		15.08690			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.12440		15.12200			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.12830		15.12590			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.18900		15.18660			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.25490		15.25210			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.28460		15.28170			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.32080		15.31760			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.37810		15.37470			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.45040		15.44650			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.47160		15.46770			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.56940		15.56490			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.67140		15.66630			0.0000	0.00	0	0
Total \$ / R Future												581,945,838.60	39,906	746,694
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			0.61990	0.000	23.28	0.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			521.31990	531.800	23.28	1.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			34.89960	0.000	23.28	0.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			135.59960	111.800	23.28	1.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			880.70180	891.800	23.28	1.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			0.00180	0.000	23.28	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	07/01/2019	Foreign Exchange Option	13.64	Put			2.30860	1.928	25.67	0.0140	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			815.60860	826.628	25.67	0.9860	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			256.58460	240.720	20.92	0.7158	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			59.88460	55.420	20.92	0.2842	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			29.83210	23.742	21.62	0.1407	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			363.13210	368.442	21.62	0.8593	0.00	0	250
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			153.55450	140.163	19.56	0.4608	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			169.75450	173.363	19.56	0.5392	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			38.95400	30.008	17.27	0.1302	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			503.65400	525.008	17.27	0.8698	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			294.68820	309.224	18.19	0.6731	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			119.98820	104.224	18.19	0.3269	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			84.94730	71.434	17.87	0.2506	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			359.64730	376.434	17.87	0.7494	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			149.32050	132.111	18.41	0.3832	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			254.02050	267.111	18.41	0.6168	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			624.10870	648.601	16.82	0.9311	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			19.40870	13.601	16.82	0.0689	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			216.89420	197.941	18.86	0.4807	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			203.39420	213.741	18.86	0.5193	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			219.01880	200.610	18.88	0.4728	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			217.41880	227.210	18.88	0.5272	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			0.88790	0.784	24.97	0.0034	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,811.18790	1,838.084	24.97	0.9966	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			142.45040	129.266	18.01	0.3312	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			358.35040	368.866	18.01	0.6688	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			88.03540	79.147	17.88	0.2139	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			551.33540	561.847	17.88	0.7861	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			4.01490	4.515	19.70	0.0160	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,546.61490	1,561.115	19.70	0.9840	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			549.32250	534.548	19.64	0.6733	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			161.92250	161.148	19.64	0.3267	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			463.77090	466.611	18.11	0.6744	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			169.27090	159.211	18.11	0.3256	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,038.80630	1,023.797	21.22	0.8563	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			63.30630	61.197	21.22	0.1437	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			433.23880	435.637	18.18	0.6483	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			4.73870	5.434	19.31	0.0189	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			245.69730	234.173	18.39	0.4213	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			360.19730	361.573	18.39	0.5787	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			188.73880	178.237	18.18	0.3517	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			747.79340	733.381	20.38	0.7630	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			112.29340	110.781	20.38	0.2370	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			2.76350	3.135	20.14	0.0111	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,707.26350	1,720.535	20.14	0.9889	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,499.23870	1,512.834	19.31	0.9811	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		756.31300	748.971	19.98	0.7081	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		174.21300	172.371	19.98	0.2919	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		286.20070	280.517	18.32	0.4105	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		457.70070	457.417	18.32	0.5895	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		198.26170	193.624	17.72	0.2998	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		667.46170	668.224	17.72	0.7002	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		15.58640	14.584	18.07	0.0349	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,730.08640	1,734.484	18.07	0.9651	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,565.04780	1,568.728	17.33	0.9548	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		20.54780	18.828	17.33	0.0452	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		573.09790	573.582	18.05	0.6293	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		278.59790	273.682	18.05	0.3707	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		919.93400	913.933	20.12	0.7169	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		194.43400	193.833	20.12	0.2831	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		409.22370	403.803	18.43	0.4742	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		433.72370	433.703	18.43	0.5258	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		602.08040	602.683	17.98	0.6483	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		257.58040	252.783	17.98	0.3517	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,215.49120	1,209.279	20.86	0.7983	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		129.99120	129.179	20.86	0.2017	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		328.21850	323.167	18.10	0.4046	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		539.81850	540.167	18.10	0.5954	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		355.34010	350.192	18.19	0.4231	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		518.74010	518.992	18.19	0.5769	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		848.20460	842.310	19.67	0.6633	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		262.40460	261.810	19.67	0.3367	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		812.13020	813.891	17.55	0.7340	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		187.93020	184.391	17.55	0.2660	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		246.46230	246.137	19.98	0.3072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		989.66230	984.237	19.98	0.6928	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		244.19580	243.864	20.00	0.3049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		997.39580	991.964	20.00	0.6951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		248.75180	248.430	19.96	0.3095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		981.95180	976.531	19.96	0.6905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,782.51190	2,788.036	21.36	0.9878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		5.71190	6.136	21.36	0.0122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,525.36070	2,530.844	20.52	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		8.56070	8.944	20.52	0.0178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,080.21170	3,085.614	22.15	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		3.41170	3.714	22.15	0.0075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,247.16320	4,252.297	24.87	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.36320	0.397	24.87	0.0009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		767.63800	769.168	17.68	0.6937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		240.83800	237.268	17.68	0.3063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		432.95880	428.550	18.31	0.4498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		529.75880	530.450	18.31	0.5502	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,841.82080	1,846.502	18.25	0.9521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			25.02080	24.602	18.25	0.0479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			84.95370	82.561	17.16	0.1391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,211.75370	1,214.461	17.16	0.8609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			726.41030	721.299	19.23	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			343.21030	343.198	19.23	0.4004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			898.53480	893.191	19.73	0.6638	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			275.33480	275.091	19.73	0.3362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,841.99990	2,847.525	21.55	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.19990	5.625	21.55	0.0112	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,091.59060	1,086.041	20.24	0.7220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			218.39060	217.942	20.24	0.2780	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			344.60270	340.506	18.05	0.3894	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			621.40270	622.406	18.05	0.6106	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			973.98620	976.149	17.33	0.7857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			147.18620	144.249	17.33	0.2143	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,122.89130	2,128.080	19.19	0.9681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			16.09130	16.180	19.19	0.0319	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			893.58920	895.576	17.41	0.7540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			176.78920	173.676	17.41	0.2460	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,203.43970	1,206.126	17.17	0.8587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			86.63970	84.226	17.17	0.1413	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			866.02520	867.912	17.47	0.7416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			189.22520	186.012	17.47	0.2584	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			876.25230	870.936	19.67	0.6562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			283.05230	282.836	19.67	0.3438	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,164.00790	1,158.374	20.42	0.7409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			200.80790	200.274	20.42	0.2591	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			549.15510	549.911	18.25	0.5636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			412.35510	408.011	18.25	0.4364	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,612.73490	1,616.697	17.48	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			35.93490	34.797	17.48	0.0670	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,083.90550	2,089.043	19.06	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			17.10550	17.143	19.06	0.0337	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			799.55390	801.199	17.61	0.7099	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			222.75390	219.299	17.61	0.2901	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			632.28350	633.326	18.02	0.6173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			335.48350	331.426	18.02	0.3827	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,550.41170	2,543.734	23.07	0.9292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			47.21170	45.634	23.07	0.0708	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,099.56510	1,094.005	20.26	0.7242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			216.36510	215.905	20.26	0.2758	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,559.97810	2,553.301	23.09	0.9299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			46.77810	45.201	23.09	0.0701	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,707.71550	1,712.017	17.80	0.9417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			30.91550	30.117	17.80	0.0583	0.00	0	16,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,458.19090	1,452.334	21.11	0.8041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		144.99090	144.234	21.11	0.1959	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,955.44410	2,948.815	23.74	0.9508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		32.24410	30.715	23.74	0.0492	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		506.28050	506.894	18.38	0.5337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		459.48050	454.994	18.38	0.4663	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,262.75360	1,257.027	20.66	0.7644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		179.55360	178.927	20.66	0.2356	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,097.15300	2,090.620	22.31	0.8926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		73.95300	72.521	22.31	0.1074	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		389.80650	389.974	18.94	0.4415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		633.00650	628.074	18.94	0.5585	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,669.01490	1,662.971	21.56	0.8392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		115.81490	114.871	21.56	0.1608	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,688.66120	1,692.900	17.73	0.9401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		31.86120	30.999	17.73	0.0599	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		594.81330	595.726	18.12	0.5938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		368.01330	363.826	18.12	0.4062	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,554.16530	1,548.268	21.33	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		130.96530	130.168	21.33	0.1792	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,499.81110	1,503.279	17.09	0.9210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		43.01110	41.379	17.09	0.0790	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		492.59590	493.166	18.43	0.5238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		475.79590	471.266	18.43	0.4762	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,287.67540	1,290.564	17.11	0.8799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		70.87540	68.664	17.11	0.1201	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,382.97320	1,386.091	17.05	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		56.17320	54.191	17.05	0.0992	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		520.26650	520.925	18.34	0.5436	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		443.46650	439.025	18.34	0.4564	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,011.84500	1,014.090	17.31	0.7994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		135.04500	132.190	17.31	0.2006	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		386.29350	386.447	18.96	0.4384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		639.49350	634.547	18.96	0.5616	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,389.36170	1,383.545	20.95	0.7910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		156.16170	155.445	20.95	0.2090	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		418.98450	419.265	18.78	0.4660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		582.18450	577.365	18.78	0.5340	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		382.80980	382.947	18.98	0.4354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		646.00980	641.047	18.98	0.5646	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,894.35990	1,888.002	21.96	0.8701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		91.15990	89.902	21.96	0.1299	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,493.10140	2,486.428	22.98	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		49.90140	48.328	22.98	0.0746	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,569.54970	2,562.871	23.10	0.9305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		46.34970	44.771	23.10	0.0695	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,027.19710	1,029.474	17.29	0.8048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			130.39710	127.574	17.29	0.1952	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			773.95070	775.502	17.67	0.6970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			237.15070	233.602	17.67	0.3030	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,440.87720	3,436.838	24.38	0.9688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			17.67720	18.738	24.38	0.0312	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			944.24300	946.343	17.36	0.7744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			157.44300	154.443	17.36	0.2256	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			296.38500	296.210	19.57	0.3567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			839.58500	834.310	19.57	0.6433	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			277.88430	277.651	19.71	0.3387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			891.08430	885.751	19.71	0.6613	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,694.34570	2,687.671	23.31	0.9379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			41.14570	39.571	23.31	0.0621	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,435.95560	2,429.289	22.88	0.9215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			52.75560	51.189	22.88	0.0785	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			293.67130	293.487	19.59	0.3541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			846.87130	841.587	19.59	0.6459	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,833.97240	3,830.823	24.90	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			10.77240	12.723	24.90	0.0218	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,078.56750	2,072.048	22.27	0.8907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			75.36750	73.948	22.27	0.1093	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			318.97980	318.883	19.40	0.3781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			782.17980	776.983	19.40	0.6219	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,445.46740	2,438.801	22.90	0.9221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			52.26740	50.701	22.90	0.0779	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,129.76010	1,132.270	17.22	0.8378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			102.96010	100.370	17.22	0.1622	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,565.53340	1,569.302	17.31	0.9282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			38.73340	37.402	17.31	0.0718	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			996.61270	998.824	17.32	0.7940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			139.81270	136.924	17.32	0.2060	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,131.64160	1,126.042	20.34	0.7327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			208.44160	207.942	20.34	0.2673	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,471.78130	1,475.110	16.99	0.9176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			44.98130	43.210	16.99	0.0824	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,761.80720	2,755.140	23.42	0.9415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			38.60720	37.040	23.42	0.0585	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,089.75390	1,092.173	17.25	0.8255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			112.95390	110.273	17.25	0.1745	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			454.15580	454.583	18.59	0.4945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			527.35580	522.683	18.59	0.5055	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,821.60120	1,815.331	21.83	0.8609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			98.40120	97.231	21.83	0.1391	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,313.40280	1,316.353	17.09	0.8859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			66.60280	64.453	17.09	0.1141	0.00	0	135,043

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	15.52	Put			1,147.78810	1,142.172	20.38	0.7368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			204.58810	204.072	20.38	0.2632	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,170.43420	1,173.043	17.19	0.8496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			93.63420	91.143	17.19	0.1504	91,142.50	1,000	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			747.12620	741.983	19.29	0.6081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			333.92620	333.883	19.29	0.3919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			677.22890	678.429	17.90	0.6441	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			300.42890	296.529	17.90	0.3559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			301.88480	301.731	19.52	0.3620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			825.08480	819.831	19.52	0.6380	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			544.25400	544.993	18.27	0.5603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			417.45400	413.093	18.27	0.4397	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			393.34870	393.530	18.92	0.4445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			626.54870	621.630	18.92	0.5555	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,406.48880	1,400.661	20.99	0.7943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			153.28880	152.561	20.99	0.2057	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,253.69460	1,256.501	17.13	0.8716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			76.89460	74.601	17.13	0.1284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			559.06060	559.848	18.22	0.5703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			402.26060	397.948	18.22	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,536.60540	1,530.715	21.29	0.8178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			133.40540	132.615	21.29	0.1822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			913.50160	908.145	19.77	0.6688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			270.30160	270.045	19.77	0.3312	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			900.56470	902.577	17.39	0.7570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			173.76470	170.677	17.39	0.2430	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			754.08540	748.931	19.32	0.6109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			330.88540	330.831	19.32	0.3891	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,052.01340	1,046.514	20.14	0.7111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			228.81340	228.414	20.14	0.2889	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			620.12300	615.216	18.90	0.5525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			396.92300	397.116	18.90	0.4475	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,803.38240	1,807.966	18.12	0.9493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			26.58240	26.066	18.12	0.0507	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,073.94560	1,076.328	17.26	0.8204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			117.14560	114.428	17.26	0.1796	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			422.58980	418.212	18.28	0.4431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			539.38980	540.112	18.28	0.5569	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			189.88100	189.299	20.54	0.2471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,213.08100	1,207.399	20.54	0.7529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			37.57200	36.008	23.47	0.0570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,790.77200	2,784.108	23.47	0.9430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,075.16300	5,071.138	25.67	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.96300	3.038	25.67	0.0058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			322.07130	318.072	17.97	0.3726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			648.87130	649.972	17.97	0.6274	0.00	0	750

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	16.18	Put			1,713.58900	1,707.473	21.64	0.8458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			110.38900	109.373	21.64	0.1542	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			936.12320	930.744	19.84	0.6761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			262.92320	262.644	19.84	0.3239	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			922.25880	924.314	17.37	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			165.45880	162.414	17.37	0.2342	0.00	0	1,800
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			12.99340	13.304	19.58	0.0250	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,395.99340	2,401.204	19.58	0.9750	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			834.70350	836.426	17.63	0.7052	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			241.70350	238.526	17.63	0.2948	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			557.15700	558.181	18.35	0.5480	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			464.15700	460.281	18.35	0.4520	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			913.81960	915.760	17.46	0.7413	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			200.81960	197.860	17.46	0.2587	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,092.71550	1,088.015	20.16	0.6980	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			259.31550	259.515	20.16	0.3020	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			722.27890	723.783	17.95	0.6425	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			325.67890	322.283	17.95	0.3575	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,384.62650	1,379.585	20.86	0.7664	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			191.22650	191.085	20.86	0.2336	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			45.51360	44.341	17.44	0.0774	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,642.11360	1,645.841	17.44	0.9226	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			564.58740	560.656	18.66	0.5028	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			491.18740	492.156	18.66	0.4972	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			694.16700	695.605	18.02	0.6269	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			347.56700	344.105	18.02	0.3731	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			52.16530	50.760	17.25	0.0858	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,605.96530	1,609.360	17.25	0.9142	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			182.55880	180.032	17.40	0.2317	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,031.85880	1,034.032	17.40	0.7683	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			408.43300	405.081	18.16	0.4030	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			667.73300	669.081	18.16	0.5970	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			850.11140	846.177	19.24	0.5755	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			458.11140	458.677	19.24	0.4245	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,271.28440	1,267.013	20.21	0.6885	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			316.68440	316.813	20.21	0.3115	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,553.93670	1,549.425	20.85	0.7456	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			249.33670	249.225	20.85	0.2544	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			724.95590	721.271	18.83	0.5244	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			540.35590	541.071	18.83	0.4756	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			810.50890	811.754	17.90	0.6295	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			405.10890	401.954	17.90	0.3705	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,726.15870	1,729.665	17.17	0.9005	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			70.75870	69.866	17.17	0.0995	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			149.49560	147.270	17.10	0.1821	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,314.89560	1,317.070	17.10	0.8179	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			838.03000	839.328	17.83	0.6429	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			382.63000	379.528	17.83	0.3571	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			62.98680	62.390	17.28	0.0901	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,798.38680	1,802.190	17.28	0.9099	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,441.55590	1,437.471	20.34	0.6839	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			364.15590	364.372	20.34	0.3161	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			942.48080	943.677	17.79	0.6452	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			429.88080	426.777	17.79	0.3548	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			877.86780	874.166	19.03	0.5407	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			580.46780	581.066	19.03	0.4593	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,732.98700	1,728.733	20.96	0.7354	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			295.58700	295.633	20.96	0.2646	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			915.31380	916.460	17.86	0.6332	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			452.71380	449.560	17.86	0.3668	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			114.70060	113.500	16.95	0.1348	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,687.30060	1,690.400	16.95	0.8652	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,806.83410	1,810.679	17.01	0.8849	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			94.23410	93.779	17.01	0.1151	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			23.23650	24.605	17.24	0.0364	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,601.33650	2,607.105	17.24	0.9636	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			586.58840	583.196	18.21	0.4272	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			796.58840	797.496	18.21	0.5728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,489.64040	2,495.573	16.86	0.9539	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			31.24040	32.873	16.86	0.0461	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			638.82580	635.328	18.33	0.4396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			797.22580	798.028	18.33	0.5604	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,059.27270	2,064.450	16.90	0.9109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			529.44530	526.110	18.02	0.3923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			534.40990	531.068	18.03	0.3946	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			902.90160	903.877	18.00	0.6100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			524.50160	521.177	18.00	0.3900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			987.20000	988.322	17.77	0.6466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			448.80000	445.622	17.77	0.3534	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			897.84530	898.810	18.02	0.6077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			379.46060	379.651	20.42	0.3146	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,691.63520	1,687.445	20.75	0.7134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			340.03520	340.145	20.75	0.2866	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,233.16640	1,229.260	19.77	0.6234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			471.56640	471.960	19.77	0.3766	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			892.80990	893.768	18.03	0.6054	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			392.05550	389.017	17.58	0.3237	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,337.58580	1,333.601	20.00	0.6468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			435.98580	436.301	20.00	0.3532	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			765.99690	766.755	18.43	0.5449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			677.59690	674.055	18.43	0.4551	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,531.06060	1,526.950	20.42	0.6854	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	15.32	Call			522.50190	522.943	19.48	0.4087	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,101.71730	1,103.055	17.48	0.6922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			363.31730	360.355	17.48	0.3078	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			774.80490	775.572	18.40	0.5493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			666.40490	662.872	18.40	0.4507	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,060.45550	1,061.717	17.58	0.6763	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			125.34240	124.741	23.45	0.1179	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			954.06130	950.279	19.13	0.5494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			592.46130	592.979	19.13	0.4506	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			554.52400	551.146	18.09	0.4037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			872.92400	873.846	18.09	0.5963	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,104.10190	1,100.243	19.48	0.5913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			357.18100	357.327	20.60	0.2989	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,842.25530	1,846.399	16.92	0.8794	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			103.85530	103.699	16.92	0.1206	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,178.24950	1,179.719	17.39	0.7185	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			319.84950	317.019	17.39	0.2815	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,346.94240	3,342.041	23.45	0.8821	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			440.88660	441.212	19.97	0.3565	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			355.83070	352.889	17.46	0.3033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,114.23070	1,115.589	17.46	0.6967	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,554.83520	1,550.715	20.47	0.6898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			373.23520	373.415	20.47	0.3102	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,618.78100	1,614.627	20.60	0.7011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			302.76040	299.991	17.35	0.2707	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,270.11610	1,266.180	19.85	0.6319	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			458.51610	458.880	19.85	0.3681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,643.67650	1,646.345	16.95	0.8434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			145.27650	143.645	16.95	0.1566	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,322.48660	1,318.512	19.97	0.6435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			695.09330	695.743	18.69	0.5081	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,859.25560	1,863.500	16.92	0.8822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			100.85560	100.800	16.92	0.1178	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			125.01340	124.119	16.94	0.1394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,733.41340	1,736.819	16.94	0.8606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,211.16040	1,212.691	17.35	0.7293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			70.87270	71.750	16.90	0.0891	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,460.42950	1,456.362	20.27	0.6720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			398.82950	399.062	20.27	0.3280	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,053.03860	4,057.930	20.44	0.9924	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.63860	5.230	20.44	0.0076	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			776.69330	773.043	18.69	0.4919	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			724.50840	720.929	18.51	0.4677	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			754.00840	754.729	18.51	0.5323	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,660.97020	2,656.515	22.22	0.8290	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			190.47020	190.315	22.22	0.1710	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	28/06/2019	Foreign Exchange Option	15.96	Put			1,595.90060	1,591.907	20.45	0.6827	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			400.10060	400.407	20.45	0.3173	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,030.99630	1,032.080	17.76	0.6480	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			466.79630	463.580	17.76	0.3520	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,887.38850	1,883.313	21.02	0.7296	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			489.82750	486.561	17.83	0.3630	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			331.58850	331.813	21.02	0.2704	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			113.07560	113.064	16.84	0.1252	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,877.27560	1,881.564	16.84	0.8748	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,015.92090	1,012.113	19.19	0.5535	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			610.12090	610.613	19.19	0.4465	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,004.02750	1,005.061	17.83	0.6370	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			149.45050	148.286	16.88	0.1542	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,729.25050	1,732.286	16.88	0.8458	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,987.74450	1,984.091	21.13	0.7396	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			321.24450	321.791	21.13	0.2604	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,534.96530	1,537.039	17.06	0.8006	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			211.46530	209.339	17.06	0.1994	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,757.76170	1,753.782	20.58	0.6792	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			444.36170	444.282	20.58	0.3208	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,128.70230	1,129.626	17.68	0.6524	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			502.10230	499.126	17.68	0.3476	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,048.91350	2,044.842	21.09	0.7220	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			525.41000	522.374	17.75	0.3578	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			375.51350	375.342	21.09	0.2780	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			128.43180	129.069	16.47	0.1315	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,955.03180	1,959.569	16.47	0.8685	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,162.43630	1,158.614	19.35	0.5625	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			649.03630	649.113	19.35	0.4375	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,102.01000	1,102.874	17.75	0.6422	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,770.83180	1,773.679	16.77	0.8305	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			182.33180	181.279	16.77	0.1695	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			652.66750	649.383	18.06	0.4005	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,023.96750	1,024.483	18.06	0.5995	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,931.78910	1,927.796	20.83	0.6947	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			433.08910	432.897	20.83	0.3053	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,922.46990	1,918.455	20.72	0.6800	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			476.06990	475.755	20.72	0.3200	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,214.46870	1,215.161	17.62	0.6564	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			530.86870	527.861	17.62	0.3436	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,222.01480	2,217.872	21.18	0.7206	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			405.61480	405.172	21.18	0.2794	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			142.76340	143.794	16.26	0.1366	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,026.36340	2,031.094	16.26	0.8634	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,310.66800	1,306.789	19.53	0.5731	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			674.26800	674.089	19.53	0.4269	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	30/08/2019	Foreign Exchange Option	14.25	Call		1,187.92740	1,188.565	17.69	0.6470	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		554.32740	551.265	17.69	0.3530	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		215.78850	214.761	16.70	0.1826	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,815.08850	1,817.761	16.70	0.8174	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		775.83050	772.386	18.29	0.4296	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		998.93050	999.186	18.29	0.5704	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,292.74570	4,287.862	24.58	0.8658	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		187.74570	186.562	24.58	0.1342	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,572.06940	1,569.319	19.95	0.6126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		617.96940	618.819	19.95	0.3874	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,668.36280	2,665.055	21.71	0.7584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		354.26280	354.555	21.71	0.2416	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,175.49130	4,180.546	18.25	0.9868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		9.59130	11.046	18.25	0.0132	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,479.10570	2,485.652	15.26	0.9262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		63.20570	66.152	15.26	0.0738	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,009.04970	1,010.354	18.34	0.5653	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		813.14970	810.854	18.34	0.4347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,340.77330	1,338.128	19.50	0.5682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		706.67330	707.628	19.50	0.4318	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,393.59850	1,395.427	17.35	0.7003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		447.69850	445.927	17.35	0.2997	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,284.49940	3,280.940	22.56	0.8101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		270.39940	270.440	22.56	0.1899	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,254.60550	1,256.276	17.59	0.6570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		548.70550	546.776	17.59	0.3430	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,212.17590	3,208.656	22.45	0.8051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		278.07590	278.156	22.45	0.1949	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,192.10790	1,193.687	17.77	0.6351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		606.20790	604.187	17.77	0.3649	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,785.76760	3,781.875	23.53	0.8376	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		231.66760	231.375	23.53	0.1624	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		703.66680	704.620	19.51	0.4303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,347.76680	1,345.120	19.51	0.5697	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,321.81000	1,323.562	17.45	0.6788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		495.91000	494.062	17.45	0.3212	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		759.88900	760.898	19.26	0.4571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,223.98900	1,221.398	19.26	0.5429	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,025.54300	3,022.087	22.20	0.7904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		301.44300	301.587	22.20	0.2096	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,430.58150	1,432.451	17.30	0.7109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		424.68150	422.951	17.30	0.2891	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,591.42860	4,587.136	25.06	0.8700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		187.32860	186.636	25.06	0.1300	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		3,936.06060	3,932.079	23.82	0.8446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		221.96060	221.579	23.82	0.1554	0.00	0	33,715

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	13.25	Call			1,879.23270	1,882.696	16.60	0.8221	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			213.33270	213.197	16.60	0.1779	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,292.75510	1,294.477	17.50	0.6698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			516.85510	514.977	17.50	0.3302	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,973.74260	3,969.740	23.89	0.8463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			219.64260	219.240	23.89	0.1537	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,731.04790	1,733.225	16.92	0.7874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			275.14790	273.725	16.92	0.2126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,745.33590	1,747.525	16.90	0.7906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			269.43590	268.025	16.90	0.2094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,617.59390	3,613.805	23.21	0.8291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			243.49390	243.305	23.21	0.1709	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,738.18400	1,740.367	16.91	0.7890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			272.28400	270.867	16.91	0.2110	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,298.45260	1,299.989	17.56	0.6608	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			555.95260	553.989	17.56	0.3392	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,441.45580	1,438.655	19.64	0.5790	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			703.95580	704.655	19.64	0.4210	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			509.20500	509.633	20.79	0.3214	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,066.70500	2,063.633	20.79	0.6786	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,383.25310	2,379.981	21.25	0.7183	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			435.75310	435.981	21.25	0.2817	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,271.98000	1,273.476	17.63	0.6518	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			579.48000	577.476	17.63	0.3482	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			157.36310	154.572	15.97	0.1391	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,099.86310	2,100.572	15.97	0.8609	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			246.81190	244.720	16.66	0.1923	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,863.11190	1,864.520	16.66	0.8077	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,384.77430	1,385.999	17.56	0.6649	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			581.97430	580.099	17.56	0.3351	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			283.71940	281.516	16.72	0.2043	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,896.51940	1,897.416	16.72	0.7957	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,176.80090	2,175.894	15.91	0.8567	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			174.00090	169.993	15.91	0.1433	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,594.82670	1,592.020	19.82	0.5875	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			727.62670	727.920	19.82	0.4125	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,552.55580	2,549.336	21.36	0.7168	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			465.35580	465.236	21.36	0.2832	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,356.97250	1,358.170	17.61	0.6566	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			604.17250	602.270	17.61	0.3434	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,233.73320	2,230.675	20.91	0.6803	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			536.53320	536.576	20.91	0.3197	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,374.56360	2,371.556	20.99	0.6801	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			564.06360	563.756	20.99	0.3199	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,463.44440	1,464.311	17.56	0.6688	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			603.94440	602.111	17.56	0.3312	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	29/11/2019	Foreign Exchange Option	17.26	Put			2,694.92350	2,691.751	21.44	0.7144	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			626.22060	624.380	17.60	0.3391	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			494.42350	493.951	21.44	0.2856	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			187.44270	184.462	15.89	0.1468	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,246.94270	2,246.662	15.89	0.8532	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,723.74380	1,720.989	19.95	0.5923	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			753.24380	753.189	19.95	0.4077	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,435.72060	1,436.580	17.60	0.6609	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			318.14930	316.130	16.74	0.2132	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,943.54930	1,944.230	16.74	0.7868	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			940.72990	938.443	18.40	0.4301	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,170.02990	1,170.443	18.40	0.5699	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,234.93890	3,236.805	14.69	0.9593	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			38.03890	37.405	14.69	0.0407	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,827.62570	1,828.469	17.05	0.7531	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			400.72570	399.069	17.05	0.2469	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,574.72540	1,575.527	17.43	0.6907	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,569.65500	1,567.211	19.62	0.5595	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,576.70680	1,574.260	19.63	0.5607	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			849.51510	849.575	19.60	0.4417	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,562.61510	1,560.175	19.60	0.5583	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,794.60140	2,791.588	21.51	0.7165	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			501.50140	500.988	21.51	0.2835	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			846.55500	846.611	19.62	0.4405	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			557.82540	556.127	17.43	0.3093	1,047,742.70	1,884	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,359.76230	2,356.985	20.92	0.6708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			596.66230	596.385	20.92	0.3292	1,123,589.34	1,884	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,162.49010	5,158.553	24.79	0.8532	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			249.39010	247.953	24.79	0.1468	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			843.60680	843.660	19.63	0.4393	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,521.75540	2,518.833	21.06	0.6796	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			593.75540	593.233	21.06	0.3204	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,547.25010	1,547.925	17.53	0.6731	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			625.25010	623.525	17.53	0.3269	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,843.55290	2,840.494	21.50	0.7117	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			525.55290	524.894	21.50	0.2883	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			200.50660	198.276	15.83	0.1494	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,322.50660	2,322.676	15.83	0.8506	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,866.20050	1,863.543	20.06	0.5976	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			778.20050	777.943	20.06	0.4024	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,519.59510	1,520.268	17.58	0.6656	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			647.59510	645.868	17.58	0.3344	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			349.58910	347.653	16.71	0.2206	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,985.48910	1,985.953	16.71	0.7794	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			383.52530	381.618	16.80	0.2277	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,030.12530	2,030.618	16.80	0.7723	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	02/03/2020	Foreign Exchange Option	13.59	Put			417.40010	415.476	16.87	0.2337	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,079.50010	2,080.375	16.87	0.7663	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,080.66250	3,077.308	21.70	0.6934	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			632.36250	631.908	21.70	0.3066	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,146.56260	1,146.740	19.34	0.5026	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,474.86260	1,472.140	19.34	0.4974	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,139.71770	1,139.887	19.36	0.5003	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,488.01770	1,485.287	19.36	0.4997	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,436.81210	3,440.475	15.20	0.9432	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			65.11210	65.875	15.20	0.0568	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,862.73020	1,863.722	17.41	0.7095	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			591.03020	589.122	17.41	0.2905	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,143.13420	1,143.308	19.35	0.5014	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,481.43420	1,478.708	19.35	0.4986	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			453.54040	451.505	16.98	0.2396	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,131.14040	2,132.305	16.98	0.7604	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,169.49200	2,169.148	17.01	0.7557	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			484.79200	481.048	17.01	0.2443	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			518.19370	515.911	17.08	0.2485	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,224.69370	2,226.311	17.08	0.7515	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,528.20880	1,529.330	18.82	0.5782	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,240.50880	1,237.730	18.82	0.4218	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,536.16120	1,537.309	18.80	0.5804	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,228.46120	1,225.709	18.80	0.4196	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,532.17860	1,533.314	18.81	0.5793	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,234.47860	1,231.714	18.81	0.4207	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,371.88220	1,368.537	19.02	0.4313	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,566.78220	1,567.937	19.02	0.5687	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,685.36700	1,687.165	18.97	0.5811	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,379.06700	1,375.765	18.97	0.4189	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,693.18700	1,695.014	18.95	0.5832	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,366.88700	1,363.614	18.95	0.4168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,689.27130	1,691.084	18.96	0.5822	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,372.97130	1,369.684	18.96	0.4178	0.00	0	0
Total \$ / R Option												2,262,474.54	4,768	5,281,721
Total \$ / R												584,208,313.14	44,674	6,028,415
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.58190		14.57680			0.0000	481,202.70	33	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.74270		14.73840			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.91950		14.91590			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		15.08940		15.08690			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		15.28460		15.28170			0.0000	0.00	0	0
Total \$ / R MAXI Future												481,202.70	33	422
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call		77,395.07290	77,550.235	17.67	0.6970	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	18/03/2019	Foreign Exchange Option	14.04	Put			23,715.07290	23,360.235	17.67	0.3030	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			78,668.03710	78,827.965	17.64	0.7035	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			22,988.03710	22,637.965	17.64	0.2965	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			78,029.89780	78,187.435	17.65	0.7003	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			23,349.89780	22,997.435	17.65	0.2997	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			89,784.53500	89,881.035	18.02	0.6077	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			52,944.53500	52,611.035	18.02	0.3923	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			89,280.98910	89,376.837	18.03	0.6054	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			53,440.98910	53,106.837	18.03	0.3946	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			90,290.15790	90,387.696	18.00	0.6100	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			52,450.15790	52,117.696	18.00	0.3900	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			101,772.09630	101,903.654	18.31	0.5688	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			80,182.09630	79,953.654	18.31	0.4312	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			101,337.59380	101,468.818	18.32	0.5671	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			80,747.59380	80,518.818	18.32	0.4329	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			102,208.47800	102,340.863	18.29	0.5706	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			79,618.47800	79,390.863	18.29	0.4294	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			160,394.02820	160,474.394	17.39	0.6984	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			53,704.02820	53,534.394	17.39	0.3016	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			159,806.34290	159,886.551	17.40	0.6969	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			54,116.34290	53,946.551	17.40	0.3031	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			160,983.51280	161,064.040	17.38	0.7000	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			53,293.51280	53,124.040	17.38	0.3000	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			151,358.28720	151,450.079	18.17	0.6188	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			91,188.28720	90,990.079	18.17	0.3812	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			150,903.40470	150,993.983	18.19	0.6174	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			91,733.40470	91,533.983	18.19	0.3826	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			151,815.34220	151,907.710	18.16	0.6201	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			90,645.34220	90,447.710	18.16	0.3799	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												481,202.70	33	422
£ / R	On	21/01/2019	Foreign Exchange Future			18.25460	18.26550			0.0000	0.00	0	4,112	
£ / R	On	31/01/2019	Foreign Exchange Future			18.27270	18.29730			0.0000	0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.35200	18.38680			0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.40860	18.44400			0.0000	11,744,686.80	638	397,083	
£ / R	On	29/03/2019	Foreign Exchange Future			18.44330	18.47910			0.0000	0.00	0	80	
£ / R	On	14/06/2019	Foreign Exchange Future			18.68980	18.72660			0.0000	0.00	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.99500	19.03340			0.0000	0.00	0	16,150	
£ / R	On	13/12/2019	Foreign Exchange Future			19.28500	19.32650			0.0000	0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future			19.61230	19.65460			0.0000	0.00	0	0	
Total £ / R Future												11,744,686.80	638	423,510
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put		205.48340	203.856	17.30	0.3994	0.00	0	0	
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call		380.98340	368.456	17.30	0.6006	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	18.79	Put			682.61780	692.051	18.49	0.6983	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			189.91780	174.752	18.49	0.3017	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			221.10510	226.039	17.56	0.2792	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			937.90510	908.039	17.56	0.7208	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			829.08250	801.947	17.58	0.6267	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			385.08250	393.347	17.58	0.3733	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,032.98170	3,067.849	20.36	0.9470	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			36.98170	36.449	20.36	0.0530	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,716.07800	1,741.477	19.24	0.8196	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			160.07800	150.077	19.24	0.1804	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			933.83480	951.991	18.20	0.6349	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			377.83480	360.592	18.20	0.3651	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			322.15680	306.509	18.38	0.3225	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,068.15680	1,087.909	18.38	0.6775	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,872.56350	1,898.943	19.43	0.8429	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			136.56350	127.543	19.43	0.1571	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			661.31200	636.556	17.62	0.5455	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			517.31200	527.956	17.62	0.4545	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			656.14120	631.470	17.62	0.5428	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			522.14120	532.870	17.62	0.4572	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			666.50690	641.669	17.61	0.5482	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			512.50690	523.069	17.61	0.4518	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			450.49800	459.943	17.65	0.3937	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			839.59800	813.243	17.65	0.6063	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			927.70970	901.729	17.58	0.5342	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			831.10970	841.929	17.58	0.4658	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			922.91350	896.991	17.59	0.5324	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			836.31350	847.191	17.59	0.4676	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			932.52900	906.490	17.58	0.5361	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			825.92900	836.690	17.58	0.4639	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,220.08710	1,193.002	17.48	0.5543	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,006.68710	1,018.002	17.48	0.4457	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,215.31560	1,188.276	17.48	0.5528	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,011.91560	1,023.276	17.48	0.4472	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,224.87950	1,197.743	17.48	0.5557	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,001.47950	1,012.743	17.48	0.4443	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,073.11680	1,048.392	17.96	0.4550	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,716.61680	1,733.392	17.96	0.5450	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,080.16160	1,055.336	17.95	0.4572	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,703.66160	1,720.336	17.95	0.5428	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,076.63000	1,051.859	17.96	0.4561	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,710.13000	1,726.859	17.96	0.5439	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,321.51860	1,294.014	18.55	0.4729	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,966.91860	1,981.714	18.55	0.5271	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,317.94510	1,290.489	18.55	0.4719	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,973.34510	1,988.190	18.55	0.5281	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	20.29	Call			1,325.09270	1,297.548	18.54	0.4738	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,960.49270	1,975.248	18.54	0.5262	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												11,744,686.80	638	430,010
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13607		0.13411			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13857		0.13658			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.14131		0.13932			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14394		0.14196			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14703		0.14496			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,531.58890	1,701.013	24.86	0.8808	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			120.28890	93.713	24.86	0.1192	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			806.05760	931.611	24.20	0.6821	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			394.75760	324.312	24.20	0.3179	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,434.97590	2,624.930	25.53	0.9718	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			23.67590	17.630	25.53	0.0282	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,056.92710	1,186.151	18.87	0.7158	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			398.52710	329.551	18.87	0.2842	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			611.94270	696.287	20.70	0.4977	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			953.54270	839.687	20.70	0.5023	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,743.59930	1,916.656	16.28	0.9164	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			85.19930	60.056	16.28	0.0836	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,052.17080	956.265	21.74	0.4435	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,195.55470	2,369.048	21.74	0.8386	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			263.85470	238.448	21.74	0.1614	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,508.26580	1,650.304	21.74	0.7085	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			576.56580	519.704	21.74	0.2915	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			983.87080	1,086.865	21.74	0.5565	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,488.90970	2,663.997	20.93	0.8406	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			292.80970	269.797	20.93	0.1594	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,806.64400	1,952.875	21.18	0.7252	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			610.54400	558.675	21.18	0.2748	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,272.82980	1,383.241	21.42	0.5939	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,076.72980	989.041	21.42	0.4061	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,594.20170	1,719.694	21.40	0.6278	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,098.20170	1,016.994	21.40	0.3722	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,182.06630	1,273.920	21.90	0.5145	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,686.06630	1,571.220	21.90	0.4855	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,133.28770	2,291.548	20.91	0.7427	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			637.28770	588.848	20.91	0.2573	0.00	0	0
Total ¥ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R												0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.43430		16.42410			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.49630		16.47310			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.60670		16.60490			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.66960		16.66840			0.0000	5,517,637.60	331	123,883
€ / R	On	29/03/2019	Foreign Exchange Future			16.65970		16.65820			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.98160		16.98160			0.0000	0.00	0	24,150
€ / R	On	14/08/2019	Foreign Exchange Future			17.20370		17.20430			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.32440		17.32600			0.0000	17,324.40	1	10,458
€ / R	On	13/12/2019	Foreign Exchange Future			17.65100		17.65570			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.97290		17.97620			0.0000	0.00	0	0
Total € / R Future												5,534,962.00	332	163,680
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			0.43290	0.000	19.70	0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			574.53290	584.300	19.70	1.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			170.86330	151.552	16.31	0.3637	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			343.96330	347.852	16.31	0.6363	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			124.14380	117.036	16.02	0.1963	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			959.04380	953.736	16.02	0.8037	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,014.78310	3,008.228	20.92	0.9553	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			33.18310	27.828	20.92	0.0447	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			222.23030	214.528	16.24	0.2752	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			890.63030	884.128	16.24	0.7248	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,184.67610	1,179.481	15.87	0.8324	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			116.27610	109.881	15.87	0.1676	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			800.48570	793.202	16.39	0.6824	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			272.08570	263.602	16.39	0.3176	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			794.29220	786.954	16.40	0.6793	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			275.89220	267.354	16.40	0.3207	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			806.71210	799.480	16.38	0.6855	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			268.31210	259.880	16.38	0.3145	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			293.98810	284.827	18.13	0.3318	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			955.58810	945.227	18.13	0.6682	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			384.60040	375.709	16.65	0.3834	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			722.80040	715.409	16.65	0.6166	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			717.91050	711.896	17.16	0.4522	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			835.04620	829.017	17.17	0.5457	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			723.44620	717.417	17.17	0.4543	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			830.60750	824.564	17.18	0.5437	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			729.00750	722.964	17.18	0.4563	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			839.51050	833.496	17.16	0.5478	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			379.99040	376.492	16.14	0.2666	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,554.29040	1,550.192	16.14	0.7334	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,781.56210	2,776.768	20.38	0.7749	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			335.86210	330.468	20.38	0.2251	0.00	0	62,400

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	16.24	Call			1,419.89340	1,415.255	16.27	0.6974	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			455.59340	451.555	16.27	0.3026	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,020.29510	1,014.270	17.15	0.5602	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			825.99510	820.570	17.15	0.4398	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			844.60870	838.604	17.94	0.4611	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,298.60870	1,294.204	17.94	0.5389	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			841.27750	835.264	17.95	0.4597	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,305.27750	1,300.864	17.95	0.5403	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			847.95390	841.958	17.92	0.4625	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,291.95390	1,287.558	17.92	0.5375	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,888.46230	1,884.041	18.92	0.6440	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			614.46230	608.441	18.92	0.3560	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,968.29900	1,962.505	15.99	0.7422	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			462.59900	461.505	15.99	0.2578	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,449.72180	3,447.305	20.65	0.7503	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,423.80100	1,420.535	17.87	0.5117	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,984.52120	3,980.076	16.31	0.9521	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			58.82120	59.076	16.31	0.0479	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			485.42180	478.305	20.65	0.2497	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,066.02280	1,058.055	17.88	0.4871	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,430.32280	1,427.055	17.88	0.5129	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,062.55700	1,054.588	17.89	0.4859	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,436.85700	1,433.588	17.89	0.5141	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,069.50100	1,061.535	17.87	0.4883	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,698.15160	1,694.764	18.17	0.5128	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,220.99000	1,214.306	18.18	0.4862	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,704.79000	1,701.406	18.18	0.5138	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,217.64660	1,210.950	18.19	0.4851	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,711.44660	1,708.050	18.19	0.5149	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,224.35160	1,217.664	18.17	0.4872	0.00	0	0
Total € / R Option												0.00	0	185,700
Total € / R												5,534,962.00	332	349,380
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.20380		10.20620			0.0000	0.00	0	7,364
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.33010		10.33400			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.46930		10.47480			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.60310		10.61080			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.75310		10.76350			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,155
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			349.35690	348.584	14.58	0.5729	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			202.01090	198.833	14.61	0.4215	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			355.81090	355.033	14.61	0.5785	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			198.51840	195.337	14.63	0.4159	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			362.31840	361.537	14.63	0.5841	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	18/03/2019	Foreign Exchange Option	10.35	Call			205.55690	202.384	14.58	0.4271	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			853.06580	853.634	15.53	0.7107	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			184.98950	181.663	15.55	0.2866	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			860.98950	861.563	15.55	0.7134	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			182.93660	179.615	15.57	0.2839	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			868.93660	869.515	15.57	0.7161	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			187.06580	183.735	15.53	0.2893	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			394.85530	388.401	14.59	0.4382	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			670.05530	669.101	14.59	0.5618	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			391.49320	385.055	14.60	0.4353	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			676.69320	675.755	14.60	0.5647	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			388.16220	381.736	14.62	0.4325	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			683.36220	682.436	14.62	0.5675	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			767.63520	765.293	14.55	0.5497	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			475.07660	465.061	14.56	0.4478	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			774.27660	771.961	14.56	0.5522	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			481.81770	471.752	14.53	0.4528	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			761.01770	758.652	14.53	0.5472	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			835.09880	833.029	14.70	0.5739	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			445.89880	436.129	14.70	0.4261	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			478.43520	468.393	14.55	0.4503	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			586.59360	576.213	15.11	0.4652	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			883.09360	883.113	15.11	0.5348	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			583.15870	572.806	15.12	0.4631	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			889.65870	889.706	15.12	0.5369	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			590.04420	579.640	15.10	0.4673	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			876.54420	876.540	15.10	0.5327	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	25,155
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.80490		10.71370			0.0000	0.00	0	2,100
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.94380		10.85180			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.09340		11.00080			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.10940		11.01720			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.25270		11.16040			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,000
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			284.36480	332.249	15.17	0.5541	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			300.66480	257.349	15.17	0.4459	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			280.09520	327.235	15.18	0.5487	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			306.39520	262.335	15.18	0.4513	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			288.68880	337.319	15.15	0.5595	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			294.98880	252.420	15.15	0.4405	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			460.93660	512.153	15.11	0.5721	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			409.13660	368.353	15.11	0.4279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			456.31790	507.232	15.13	0.5685	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			414.51790	373.432	15.13	0.4315	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			465.59260	517.108	15.10	0.5757	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			403.79260	363.308	15.10	0.4243	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			422.55910	461.013	15.82	0.4497	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			801.75910	747.613	15.82	0.5503	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			419.40300	457.638	15.83	0.4472	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			808.60300	754.238	15.83	0.5528	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			416.27050	454.288	15.85	0.4447	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			815.47050	760.888	15.85	0.5553	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			466.51690	502.170	15.90	0.4328	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			989.31690	932.770	15.90	0.5672	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			463.56930	499.034	15.91	0.4307	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			996.36930	939.634	15.91	0.5693	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			469.48800	505.330	15.88	0.4349	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			982.28800	925.930	15.88	0.5651	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			578.79740	615.560	16.29	0.4505	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,108.39740	1,052.860	16.29	0.5495	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			575.72570	612.330	16.30	0.4487	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,115.32570	1,059.630	16.30	0.5513	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			581.89100	618.808	16.28	0.4523	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,101.49100	1,046.108	16.28	0.5477	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,000
CF CANDCO	On	18/03/2019	Foreign Exchange Future			188.43000		187.72000			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			14.83830		14.84850			0.0000	0.00	0	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			15.13020		15.14140			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.45140		15.46320			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.76020		15.77310			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.05240		16.06720			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,193
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			675.37160	661.643	17.25	0.6415	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			296.87160	293.343	17.25	0.3585	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			669.39030	655.666	17.25	0.6381	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			300.89030	297.366	17.25	0.3619	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			681.38720	667.651	17.24	0.6448	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			292.88720	289.351	17.24	0.3552	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			926.09810	913.055	17.52	0.6133	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			514.69810	512.855	17.52	0.3867	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	14.74	Call			920.74400	907.719	17.53	0.6111	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			519.34400	517.519	17.53	0.3889	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			931.47600	918.419	17.51	0.6156	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			510.07600	508.219	17.51	0.3844	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			857.56850	846.844	18.50	0.4914	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,084.36850	1,085.444	18.50	0.5086	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			853.89330	843.192	18.51	0.4899	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,090.69330	1,091.792	18.51	0.5101	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			861.25450	850.507	18.49	0.4930	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,078.05450	1,079.107	18.49	0.5070	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,064.57840	1,053.257	18.68	0.5098	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,241.47840	1,243.057	18.68	0.4902	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,060.87530	1,049.576	18.69	0.5085	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,247.77530	1,249.376	18.69	0.4915	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,057.17970	1,045.902	18.71	0.5072	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,254.07970	1,255.702	18.71	0.4928	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,108.12900	1,097.247	19.17	0.4748	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,670.92900	1,674.847	19.17	0.5252	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,104.90260	1,094.044	19.18	0.4737	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,677.70260	1,681.644	19.18	0.5263	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,111.35920	1,100.461	19.16	0.4759	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,664.15920	1,668.061	19.16	0.5241	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,193
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11740		2.11940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14020		2.14260			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			818.85390	802.740	15.85	0.6124	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			424.85390	428.740	15.85	0.3876	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			762.69880	747.121	15.89	0.5862	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			468.69880	473.121	15.89	0.4138	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			709.20260	694.187	15.93	0.5600	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			515.20260	520.187	15.93	0.4400	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,906.30670	1,883.021	15.60	0.7883	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			280.30670	281.021	15.60	0.2117	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,830.74940	1,807.698	15.59	0.7741	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			304.74940	305.698	15.59	0.2259	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,983.33160	1,959.835	15.61	0.8020	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			257.33160	257.835	15.61	0.1980	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												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	18/03/2019	Foreign Exchange Future			2.23280		2.24650			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27560		2.28980			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32220		2.33640			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.36680		2.37810			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50160		2.51950			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			723.18200	793.356	16.07	0.5522	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			675.05280	602.034	15.87	0.4963	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			610.05280	674.034	15.87	0.5037	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			629.63490	559.805	15.95	0.4717	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			664.63490	731.805	15.95	0.5283	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			588.18200	521.356	16.07	0.4478	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			331.78920	362.495	14.99	0.2530	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,758.66430	1,650.154	15.04	0.7313	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			360.66430	394.154	15.04	0.2687	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,689.19360	1,583.570	15.08	0.7153	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			391.19360	427.569	15.08	0.2847	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,829.78920	1,718.495	14.99	0.7470	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,015.58920	948.804	16.51	0.4328	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,651.58920	1,726.805	16.51	0.5672	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,085.40810	1,016.429	16.37	0.4559	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,521.40810	1,594.429	16.37	0.5441	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,049.92680	982.055	16.44	0.4442	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,585.92680	1,660.055	16.44	0.5558	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			963.40790	914.639	17.25	0.3677	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,582.40790	2,646.639	17.25	0.6323	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			938.40350	890.399	17.32	0.3597	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,657.40350	2,722.398	17.32	0.6403	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			989.15870	939.613	17.18	0.3759	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,508.15870	2,571.613	17.18	0.6241	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,608.43230	1,516.684	17.70	0.4594	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,413.43230	2,500.684	17.70	0.5406	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,575.56190	1,485.089	17.76	0.4519	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,480.56190	2,569.089	17.76	0.5481	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,543.41270	1,454.202	17.82	0.4446	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,548.41270	2,638.202	17.82	0.5554	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			1.86500		1.86480			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88940		1.88960			0.0000	0.00	0	0
Total HK\$/R Future												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	1.79	Call			1,030.75680	1,029.348	17.63	0.7111	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			282.75680	279.348	17.63	0.2889	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			966.55460	965.056	17.73	0.6859	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			318.55460	315.056	17.73	0.3141	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,097.66270	1,096.354	17.54	0.7357	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			249.66270	246.354	17.54	0.2643	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,646.31910	1,642.352	17.38	0.7488	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			350.31910	348.352	17.38	0.2512	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,577.78210	1,573.811	17.42	0.7326	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			381.78210	379.811	17.42	0.2674	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,716.63790	1,712.679	17.34	0.7647	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			320.63790	318.678	17.34	0.2353	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			0.14120		0.14110			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14090		0.14100			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14070		0.14110			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13860		0.14010			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13600		0.13890			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			1.67680		1.68210			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70150		1.70690			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			9.72540		9.74380			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.84670		9.86600			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.97950		9.99970			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.10530		10.12750			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.63470		10.65870			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			158.67350	164.272	14.22	0.3697	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			374.63580	361.693	14.20	0.6427	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			150.83580	156.293	14.20	0.3573	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			368.52270	355.650	14.21	0.6365	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			154.72270	160.250	14.21	0.3635	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			362.47350	349.672	14.22	0.6303	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			356.84540	345.440	14.51	0.4887	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			410.84540	418.740	14.51	0.5113	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	9.93	Call			352.80620	341.468	14.53	0.4846	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			416.80620	424.768	14.53	0.5154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			360.92310	349.453	14.49	0.4928	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			404.92310	412.753	14.49	0.5072	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			562.05630	549.596	14.56	0.5667	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			412.35630	420.096	14.56	0.4333	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			557.21330	544.798	14.57	0.5635	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			417.51330	425.298	14.57	0.4365	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			566.93030	554.429	14.55	0.5700	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			407.23030	414.929	14.55	0.4300	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			503.63010	491.955	15.33	0.4656	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			726.13010	736.655	15.33	0.5344	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			500.09800	488.462	15.34	0.4631	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			732.59800	743.162	15.34	0.5369	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			507.18690	495.472	15.31	0.4681	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			719.68690	730.172	15.31	0.5319	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			810.52210	796.005	15.97	0.5594	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			671.82210	681.305	15.97	0.4406	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			806.11860	791.646	15.98	0.5573	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			677.41860	686.946	15.98	0.4427	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			814.94370	800.381	15.96	0.5615	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			666.24370	675.681	15.96	0.4385	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34970		1.35510			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35640		1.36300			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			151.00000	97.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			51.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	3.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			251.00000	197.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			430.00000	364.000		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			330.00000	264.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			530.00000	464.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/03/2019	Foreign Exchange Future				1.26240		1.26530			0.0000	0.00	0	400
QUANTO £On	14/06/2019	Foreign Exchange Future				1.26770		1.27060			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future				1.27320		1.27600			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future				1.27800		1.28100			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future				1.27800		1.28620			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €On	18/03/2019	Foreign Exchange Future				1.14320		1.14350			0.0000	5,716.00	5	25
QUANTO €On	14/06/2019	Foreign Exchange Future				1.15190		1.15220			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future				1.16120		1.16160			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future				1.16980		1.17030			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.17590		1.17630			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,716.00	5	607
Total QUANTO € / \$												5,716.00	5	607
SGD / R On	18/03/2019	Foreign Exchange Future				10.70210		10.68900			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future				10.84660		10.83370			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call				498.06930	505.515	15.30	0.7033	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put				149.06930	143.415	15.30	0.2967	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call				491.59520	498.957	15.31	0.6983	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put				152.59520	146.857	15.31	0.3017	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call				504.59690	512.124	15.29	0.7083	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put				145.59690	140.024	15.29	0.2917	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call				950.31750	959.476	14.93	0.8043	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put				126.61750	122.876	14.93	0.1957	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call				965.70650	974.956	14.92	0.8098	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put				122.00650	118.356	14.92	0.1902	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call				957.99650	967.200	14.92	0.8071	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put				124.29650	120.600	14.92	0.1929	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Future				2.55090		2.60470			0.0000	12,754,500.00	5,000	19,000
TRY / R On	14/06/2019	Foreign Exchange Future				2.46100		2.51890			0.0000	0.00	0	0
Total TRY / R Future												12,754,500.00	5,000	19,000
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Call				51.53690	39.676	22.37	0.2665	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Put				176.83690	218.776	22.37	0.7335	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Call				48.74030	37.567	22.42	0.2553	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	2.74	Put			184.04030	226.667	22.42	0.7447	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			54.46200	41.888	22.32	0.2781	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			169.76200	210.988	22.32	0.7219	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.61170	2.568	24.91	0.0183	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,014.71170	1,071.568	24.91	0.9817	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.45100	2.450	24.91	0.0175	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,024.55100	1,081.450	24.91	0.9825	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.77950	2.691	24.91	0.0191	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,004.87950	1,061.691	24.91	0.9809	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												12,754,500.00	5,000	19,000
Total Futures												612 466 906.10	45,914	1,384,827
Total Options												2 262 474.54	4,768	5,474,921
Grand Total:												614,729,380.64	50,682	6,859,748