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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2019 Foreign Exchange Future			13.88690		13.86430			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.89500		13.87240			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.89660		13.87410			0.0000	0.00	0	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.91770		13.89540			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.92100		13.89870			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.93740		13.91540			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.94230		13.92030			0.0000	0.00	0	5,899
\$ / R On 04/03/2019 Foreign Exchange Future			13.94900		13.92690			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.95060		13.92850			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.96060		13.93840			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.97220		13.94990			0.0000	557,211,336.00	39,880	520,120
\$ / R On 27/03/2019 Foreign Exchange Future			13.98710		13.96490			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.99050		13.96830			0.0000	0.00	0	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.99710		13.97500			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.00220		13.98010			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.01890		13.99710			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.03750		14.01600			0.0000	0.00	0	349
\$ / R On 30/04/2019 Foreign Exchange Future			14.04440		14.02300			0.0000	0.00	0	345
\$ / R On 31/05/2019 Foreign Exchange Future			14.09810		14.07690			0.0000	0.00	0	238
\$ / R On 03/06/2019 Foreign Exchange Future			14.10330		14.08200			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.10510		14.08380			0.0000	0.00	0	74

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Future			14.12250		14.10100			0.0000	3,671,850.00	260	110,127
\$ / R	On	20/06/2019	Foreign Exchange Future			14.13300		14.11140			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.14670		14.12540			0.0000	0.00	0	333
\$ / R	On	01/07/2019	Foreign Exchange Future			14.15190		14.13060			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.15530		14.13410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.20390		14.18360			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.20570		14.18530			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.22700		14.20670			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.25730		14.23710			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.26260		14.24250			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.26620		14.24610			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.26790		14.24790			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.28740		14.26770			0.0000	0.00	0	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.31220		14.29280			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.31580		14.29640			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.36750		14.34830			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.42010		14.40020			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.42550		14.40560			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.42920		14.40920			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.44550		14.42540			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.47790		14.45770			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.48150		14.46130			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.53390		14.51380			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.59100		14.57100			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.61680		14.59690			0.0000	11,693,440.00	800	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.64810		14.62830			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.69810		14.67860			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.76220		14.74350			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.78100		14.76250			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.86850		14.85090			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.96510		14.94650			0.0000	0.00	0	0
Total \$ / R Future												572,576,626.00	40,940	764,006
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			194.44700	165.215	16.26	0.7388	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			38.74700	32.115	16.26	0.2612	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			1.12110	0.237	16.86	0.0023	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			923.52110	945.237	16.86	0.9977	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,010.11040	986.738	20.39	0.9879	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			2.51040	1.738	20.39	0.0121	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			87.10870	83.137	14.68	0.3782	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.60260	0.409	19.46	0.0032	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.51690	0.374	24.09	0.0024	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			177.15470	181.250	14.66	0.6235	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			103.05470	84.650	14.66	0.3765	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			31.82770	28.804	15.87	0.1598	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			407.72770	382.204	15.87	0.8402	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			684.12050	660.626	17.31	0.9533	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,257.39500	1,234.444	21.80	0.9932	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			1.49500	1.044	21.80	0.0068	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			39.34490	35.937	15.63	0.1928	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			365.24490	339.337	15.63	0.8072	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,596.41690	1,573.774	24.09	0.9976	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,084.70260	1,107.009	19.46	0.9968	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			876.11570	897.987	18.40	0.9899	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			2.01570	1.387	18.40	0.0101	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			523.87050	499.363	16.49	0.9044	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			17.97050	15.963	16.49	0.0956	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			8.22050	7.226	17.31	0.0467	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			104.64730	101.046	14.44	0.4373	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			180.54730	154.446	14.44	0.5627	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			213.00870	186.537	14.68	0.6218	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,215.30770	1,191.290	18.31	0.9634	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			10.70770	8.990	18.31	0.0366	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			238.94090	237.679	14.86	0.5459	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			210.24090	186.679	14.86	0.4541	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			538.31160	511.227	16.44	0.7578	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			87.01160	82.227	16.44	0.2422	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			358.99280	333.339	15.35	0.5709	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			204.39280	200.739	15.35	0.4291	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			13.82740	12.148	15.41	0.0428	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,104.12740	1,124.448	15.41	0.9572	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			943.35590	962.073	14.89	0.9331	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			23.05590	19.773	14.89	0.0669	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			163.52880	159.085	16.04	0.3438	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			493.22880	466.785	16.04	0.6562	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,376.90470	1,352.426	18.85	0.9314	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			27.20470	24.726	18.85	0.0686	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			703.15540	676.530	16.84	0.7674	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			103.45540	98.830	16.84	0.2326	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			898.76730	872.805	17.49	0.8373	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			69.06730	65.105	17.49	0.1627	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			177.73440	173.475	15.89	0.3681	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			457.43440	431.175	15.89	0.6319	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,722.85140	1,699.501	19.50	0.9648	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			13.15140	11.801	19.50	0.0352	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			395.34430	398.460	14.78	0.6539	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			175.04430	156.160	14.78	0.3461	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			567.38950	540.965	16.22	0.6849	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			154.28950	149.965	16.22	0.3151	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			608.17200	581.696	16.40	0.7019	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			146.67200	142.296	16.40	0.2981	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,265.47450	1,240.035	18.30	0.8847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			53.87450	50.635	18.30	0.1153	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			317.55400	316.070	15.15	0.5217	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			319.15400	295.470	15.15	0.4783	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,304.42330	1,278.716	18.30	0.8730	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,023.94270	3,001.138	20.83	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			3.84270	3.338	20.83	0.0090	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,013.95790	2,991.151	20.78	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			3.85790	3.351	20.78	0.0091	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			69.87370	66.321	18.16	0.1370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,249.97370	1,224.121	18.16	0.8630	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			459.22970	461.408	14.91	0.6345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			229.32970	209.208	14.91	0.3655	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,635.90700	2,612.884	19.69	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			5.80700	5.084	19.69	0.0139	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			79.13150	75.367	17.95	0.1533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,169.23150	1,143.167	17.95	0.8467	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,353.52900	3,330.794	22.32	0.9923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			3.42900	2.994	22.32	0.0077	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			562.83540	568.245	14.68	0.7146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			162.93540	146.045	14.68	0.2854	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			945.12660	962.049	14.33	0.8953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			45.22660	39.849	14.33	0.1047	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,359.85390	2,336.488	19.46	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			9.75390	8.688	19.46	0.0226	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,590.27520	1,565.318	18.80	0.9170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			40.17520	37.518	18.80	0.0830	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			860.30820	874.724	14.31	0.8685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			60.40820	52.524	14.31	0.1315	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			595.98130	602.389	14.62	0.7370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			146.08130	130.189	14.62	0.2630	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			530.89480	535.324	14.75	0.6915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			180.99480	163.124	14.75	0.3085	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			135.73360	131.326	17.03	0.2471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			835.83360	809.126	17.03	0.7529	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			72.83030	69.206	18.09	0.1422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,222.93030	1,197.006	18.09	0.8578	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			717.43120	727.261	14.40	0.8078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			97.53120	85.061	14.40	0.1922	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,608.93710	1,584.028	18.82	0.9195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			38.83710	36.228	18.82	0.0805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,902.82320	1,878.621	19.07	0.9504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			22.72320	20.821	19.07	0.0496	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,124.90260	1,098.726	17.83	0.8368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			84.80260	80.926	17.83	0.1632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			247.33220	243.863	15.86	0.4083	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			497.43220	471.663	15.86	0.5917	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,047.51580	2,023.616	19.20	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			17.41580	15.816	19.20	0.0388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			177.52930	173.230	16.51	0.3111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			677.62930	651.030	16.51	0.6889	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			108.81470	104.592	17.41	0.2038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			968.91470	942.392	17.41	0.7962	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,133.73580	1,107.581	17.85	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			83.63580	79.781	17.85	0.1612	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			665.82090	674.244	14.49	0.7798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			115.92090	102.044	14.49	0.2202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			184.79290	180.545	16.43	0.3218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			654.89290	628.345	16.43	0.6782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,169.85400	1,190.875	14.39	0.9448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			19.95400	18.675	14.39	0.0552	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,331.81990	1,306.186	18.37	0.8777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			61.71990	58.386	18.37	0.1223	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			389.56170	389.535	15.08	0.5712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			289.66170	267.335	15.08	0.4288	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			33.88490	31.466	18.88	0.0712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,683.98490	1,659.266	18.88	0.9288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,497.62630	1,472.428	18.72	0.9036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			47.52630	44.628	18.72	0.0964	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			960.43200	933.894	17.38	0.7937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			110.33200	106.094	17.38	0.2063	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			531.68800	505.676	15.99	0.6126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			231.58800	227.876	15.99	0.3874	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			518.46080	522.504	14.78	0.6822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			188.56080	170.304	14.78	0.3178	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			685.26970	658.655	16.54	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			175.16970	170.855	16.54	0.3076	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			404.90740	405.364	15.04	0.5858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			275.00740	253.164	15.04	0.4142	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.39860	2.969	22.45	0.0076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,383.49860	3,360.769	22.45	0.9924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,700.30880	5,677.971	26.16	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.20880	0.171	26.16	0.0005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			341.62690	317.809	15.21	0.4775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			341.52690	340.009	15.21	0.5225	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,242.24400	2,218.696	19.36	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			12.14400	10.896	19.36	0.0278	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,359.32490	1,333.765	18.44	0.8823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			59.22490	55.965	18.44	0.1177	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			53.80130	50.712	18.61	0.1077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,423.90130	1,398.512	18.61	0.8923	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			53.06920	50.004	18.63	0.1063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,433.16920	1,407.804	18.63	0.8937	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			54.54280	51.429	18.58	0.1091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,414.64280	1,389.229	18.58	0.8909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			300.59020	298.136	15.47	0.4751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			400.69020	375.936	15.47	0.5249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,152.14610	2,174.127	17.62	0.9939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			2.24610	1.927	17.62	0.0061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,893.24010	1,915.289	16.52	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			3.34010	3.089	16.52	0.0100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			130.41690	115.532	14.55	0.2412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			630.31690	637.732	14.55	0.7588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,451.35340	2,473.339	18.89	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			1.45340	1.139	18.89	0.0036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,619.99740	3,642.278	22.61	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.09740	0.078	22.61	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,211.95520	2,233.932	17.87	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			2.05520	1.732	17.87	0.0055	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			700.64120	674.001	16.59	0.6992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			170.54120	166.201	16.59	0.3008	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,207.16810	1,228.589	14.40	0.9507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			17.26810	16.389	14.40	0.0493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			442.41890	444.064	14.95	0.6199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			242.51890	221.864	14.95	0.3801	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,098.50060	1,072.259	17.76	0.8306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			88.40060	84.459	17.76	0.1694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,313.54280	1,287.861	18.32	0.8746	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			63.44280	60.061	18.32	0.1254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			623.35670	630.569	14.57	0.7545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			133.45670	118.369	14.57	0.2455	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,543.80910	1,518.731	18.76	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			43.70910	40.931	18.76	0.0895	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			566.87990	540.665	16.12	0.6328	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			216.77990	212.865	16.12	0.3672	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,627.64020	1,602.779	18.84	0.9219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			37.54020	34.979	18.84	0.0781	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,486.45380	1,508.937	14.78	0.9778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			6.55380	6.737	14.78	0.0222	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			384.54250	384.358	15.09	0.5663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			294.64250	272.158	15.09	0.4337	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,446.92570	1,469.489	14.61	0.9760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			7.02570	7.289	14.61	0.0240	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			364.94810	364.152	15.14	0.5468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			315.04810	291.952	15.14	0.4532	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,286.22100	1,260.465	18.25	0.8698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			66.12100	62.665	18.25	0.1302	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,133.78680	3,111.008	21.32	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			3.68680	3.208	21.32	0.0085	0.00	0	7,028

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	14.44	Call		179.91940	175.636	16.48	0.3147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		670.01940	643.436	16.48	0.6853	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		988.73020	1,006.713	14.35	0.9071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		38.83020	34.513	14.35	0.0929	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,078.05800	1,097.791	14.37	0.9278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		28.15800	25.591	14.37	0.0722	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		320.48830	318.478	15.34	0.4986	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		370.58830	346.278	15.34	0.5014	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		222.59460	218.755	16.07	0.3752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		552.69460	526.555	16.07	0.6248	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		159.48470	155.094	16.72	0.2841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		739.58470	712.894	16.72	0.7159	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,553.08050	1,528.027	18.77	0.9119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		42.98050	40.227	18.77	0.0881	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,143.77360	3,120.997	21.37	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		3.67360	3.197	21.37	0.0085	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		107.31960	103.112	17.43	0.2013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		977.41960	950.912	17.43	0.7987	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,960.53930	1,936.462	19.12	0.9550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		20.43930	18.662	19.12	0.0450	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,553.34510	3,530.642	23.22	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		3.24510	2.842	23.22	0.0071	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		202.86090	198.782	16.25	0.3477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		602.96090	576.582	16.25	0.6523	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,740.66210	1,716.083	18.93	0.9351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		30.56210	28.283	18.93	0.0649	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,655.69400	2,632.691	19.71	0.9866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		5.59400	4.891	19.71	0.0134	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		153.18880	148.782	16.80	0.2744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		763.28880	736.582	16.80	0.7256	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,193.39740	2,169.767	19.32	0.9698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		13.29740	11.967	19.32	0.0302	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,059.98120	1,079.403	14.36	0.9240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		30.08120	27.203	14.36	0.0760	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		166.03120	161.667	16.64	0.2940	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		716.13120	689.467	16.64	0.7060	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,066.90410	2,043.042	19.21	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		16.80410	15.242	19.21	0.0376	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		885.40110	900.623	14.32	0.8770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		55.50110	48.423	14.32	0.1230	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,883.63620	1,859.392	19.06	0.9488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		23.53620	21.592	19.06	0.0512	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		695.04510	704.275	14.44	0.7961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		105.14510	92.075	14.44	0.2039	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		779.02470	790.429	14.29	0.8375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		79.12470	68.229	14.29	0.1625	0.00	0	225,407

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	16.38	Put		2,438.51880	2,415.262	19.53	0.9803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		8.41880	7.462	19.53	0.0197	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		470.68190	473.225	14.88	0.6441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		220.78190	201.025	14.88	0.3559	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		105.84330	101.652	17.45	0.1989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		985.94330	959.452	17.45	0.8011	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		482.33290	485.242	14.86	0.6537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		212.43290	193.042	14.86	0.3463	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		119.87980	115.557	17.24	0.2219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		909.97980	883.357	17.24	0.7781	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		104.38710	100.214	17.48	0.1965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		994.48710	968.014	17.48	0.8035	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		420.69040	421.647	15.00	0.6005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		260.79040	239.447	15.00	0.3995	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,073.86930	3,051.077	21.05	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		3.76930	3.277	21.05	0.0088	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,153.76060	3,130.986	21.41	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		3.66060	3.186	21.41	0.0085	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,283.60410	3,260.856	22.00	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		3.50410	3.056	22.00	0.0079	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		304.48100	302.110	15.44	0.4798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		394.58100	369.910	15.44	0.5202	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		4,053.03720	4,030.395	25.48	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		2.93720	2.595	25.48	0.0060	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,452.00010	4,429.463	26.16	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		1.90010	1.663	26.16	0.0039	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		70.84450	67.268	18.14	0.1387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,240.94450	1,215.068	18.14	0.8613	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		64.32330	60.916	18.30	0.1270	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		6.79580	5.427	15.44	0.0164	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,761.69580	1,782.527	15.44	0.9836	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		357.27860	354.215	15.43	0.5072	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		392.37860	367.115	15.43	0.4928	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		197.07740	191.838	16.68	0.3153	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		732.17740	704.738	16.68	0.6847	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		411.81680	411.224	15.26	0.5605	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		326.91680	304.124	15.26	0.4395	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,528.27680	1,502.510	18.84	0.8815	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		66.57680	63.010	18.84	0.1185	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		291.06010	286.398	15.98	0.4267	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		522.76010	495.898	15.98	0.5733	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,863.48260	1,838.235	19.40	0.9230	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		41.78260	38.735	19.40	0.0770	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		672.81240	678.208	14.71	0.7458	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		154.51240	137.708	14.71	0.2542	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		327.51530	304.528	15.30	0.4343	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		425.81530	425.028	15.30	0.5657	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		662.03860	634.499	16.47	0.6469	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		230.33860	224.999	16.47	0.3531	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		53.18340	43.109	14.10	0.1048	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,021.48340	1,033.609	14.10	0.8952	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		869.03810	841.412	17.14	0.7305	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		167.33810	161.912	17.14	0.2695	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		274.60750	269.721	16.10	0.4074	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		556.30750	529.221	16.10	0.5926	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		65.89960	54.729	14.20	0.1235	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		990.89960	1,001.829	14.20	0.8765	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		290.45260	267.844	15.21	0.3857	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		510.55260	510.044	15.21	0.6143	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		639.06440	611.031	16.38	0.6173	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		269.16440	263.231	16.38	0.3827	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		497.16360	469.623	15.79	0.5193	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		384.26360	378.523	15.79	0.4807	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,201.59700	1,172.543	17.89	0.7625	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		177.59700	170.043	17.89	0.2375	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,698.08510	1,670.968	19.00	0.8471	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		111.08510	105.368	19.00	0.1529	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,017.43500	1,991.134	19.61	0.8864	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		80.43500	75.534	19.61	0.1136	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,041.36440	1,012.233	17.45	0.7137	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		224.36440	216.633	17.45	0.2863	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		384.86790	377.616	16.19	0.4478	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		611.86790	583.216	16.19	0.5522	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,115.50640	1,124.650	14.51	0.8566	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		92.50640	80.250	14.51	0.1434	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		224.74500	204.565	14.96	0.2883	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		757.74500	758.965	14.96	0.7117	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		402.72560	395.677	16.08	0.4639	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		579.72560	551.277	16.08	0.5361	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		78.44990	67.300	14.46	0.1248	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,181.44990	1,191.700	14.46	0.8752	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,863.13800	1,837.108	19.27	0.8243	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		150.03800	145.208	19.27	0.1757	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		502.76780	497.912	16.32	0.4897	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		625.86780	599.812	16.32	0.5103	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,204.10490	1,176.644	17.87	0.7043	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		271.00490	264.744	17.87	0.2957	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,187.08030	2,161.740	19.83	0.8629	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		113.98030	109.840	19.83	0.1371	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		483.99840	478.898	16.41	0.4757	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		657.09840	630.798	16.41	0.5243	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		160.62640	145.816	14.88	0.2005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,097.52640	1,103.916	14.88	0.7995	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,204.39050	1,212.439	14.77	0.8333	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			127.49050	114.339	14.77	0.1667	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			31.40160	28.533	15.59	0.0499	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,973.40160	1,991.833	15.59	0.9501	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			833.63610	806.556	16.89	0.5896	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			407.43610	401.656	16.89	0.4104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,865.72140	1,882.843	15.29	0.9343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			44.72140	40.343	15.29	0.0657	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			894.34950	867.488	17.08	0.5967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			415.34950	409.988	17.08	0.4033	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,443.97230	1,454.759	14.67	0.8769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			751.90580	725.693	16.70	0.5454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			479.45510	474.705	16.72	0.4521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			758.45510	732.205	16.72	0.5479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			486.38070	481.707	16.68	0.4572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			745.38070	719.207	16.68	0.5428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			207.89900	191.711	15.07	0.2347	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			526.23970	522.038	16.48	0.4858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			675.23970	649.538	16.48	0.5142	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			545.37730	541.423	16.39	0.4992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			644.37730	618.923	16.39	0.5008	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			482.90580	478.193	16.70	0.4546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			163.82410	159.475	19.38	0.1811	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,131.01950	2,105.505	19.68	0.8407	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			142.01950	138.005	19.68	0.1593	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,616.30540	1,589.870	18.80	0.7680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			217.30540	212.370	18.80	0.2320	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,058.89900	1,064.211	15.07	0.7653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			567.58040	542.913	16.17	0.4652	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,735.24580	1,709.006	19.01	0.7877	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			196.24580	191.506	19.01	0.2123	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			395.00240	389.489	17.21	0.3872	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			944.00240	916.989	17.21	0.6128	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,952.82410	1,926.975	19.38	0.8189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			245.99470	240.751	18.46	0.2589	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			629.72680	627.129	16.06	0.5545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			528.72680	504.629	16.06	0.4455	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			400.70820	395.236	17.17	0.3917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			929.70820	902.736	17.17	0.6083	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			598.58040	595.413	16.17	0.5348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			47.68640	45.949	23.09	0.0558	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,285.85740	1,258.814	18.04	0.7041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			286.85740	281.314	18.04	0.2959	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			784.89610	758.501	16.79	0.5580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			465.89610	461.001	16.79	0.4420	0.00	0	30

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	Put			1,464.99470	1,438.251	18.46	0.7411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			151.41750	147.252	19.55	0.1688	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,243.39310	1,251.395	14.87	0.8255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			142.39310	128.895	14.87	0.1745	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			686.39000	684.868	15.89	0.5886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			465.39000	442.368	15.89	0.4114	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,906.68640	3,883.449	23.09	0.9442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			199.11940	194.351	18.98	0.2150	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			517.88290	493.955	16.03	0.4399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			638.88290	636.455	16.03	0.5601	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,979.33510	1,953.537	19.43	0.8224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			160.33510	156.037	19.43	0.1776	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,050.41750	2,024.752	19.55	0.8312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			440.24480	417.704	15.81	0.3971	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,658.52590	1,632.155	18.87	0.7752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			209.52590	204.655	18.87	0.2248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,065.94920	1,071.365	15.06	0.7678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			204.94920	188.865	15.06	0.2322	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,718.11940	1,691.851	18.98	0.7850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			349.73760	343.993	17.52	0.3502	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,258.87160	1,267.097	14.85	0.8299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			137.87160	124.597	14.85	0.1701	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			174.33500	159.415	14.97	0.2048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,145.33500	1,151.915	14.97	0.7952	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			711.24480	710.204	15.81	0.6029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			92.97230	82.259	14.67	0.1231	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,873.78530	1,847.791	19.25	0.8082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			174.78530	170.291	19.25	0.1918	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,414.80030	3,435.989	18.31	0.9936	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.80030	3.489	18.31	0.0064	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,068.73760	1,041.493	17.52	0.6498	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,182.91390	3,157.711	21.40	0.9156	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			74.31390	70.711	21.40	0.0844	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			999.49500	972.546	17.32	0.6226	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			390.89500	385.546	17.32	0.3774	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,014.82750	1,989.517	19.43	0.8113	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			180.22750	176.217	19.43	0.1887	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			586.17070	582.706	16.43	0.5076	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			660.77070	636.006	16.43	0.4924	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,336.20580	2,311.435	19.94	0.8479	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			691.32580	666.324	16.52	0.5052	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			141.60580	138.135	19.94	0.1521	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			156.60610	142.893	14.95	0.1811	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,282.00610	1,289.593	14.95	0.8189	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,349.93540	1,323.538	18.15	0.7010	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			305.33540	300.238	18.15	0.2990	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		566.72580	563.024	16.52	0.4948	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		208.86220	193.223	15.08	0.2252	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,149.46220	1,155.123	15.08	0.7748	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,443.73900	2,419.302	20.07	0.8536	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		137.83900	134.602	20.07	0.1464	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		980.18220	983.311	15.32	0.7095	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		296.08220	278.011	15.32	0.2905	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,172.43000	2,148.234	19.56	0.7981	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		216.03000	212.134	19.56	0.2019	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		679.34840	676.265	16.51	0.5247	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		695.74840	672.365	16.51	0.4753	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,491.36430	2,467.664	20.03	0.8326	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		725.70170	702.093	16.59	0.4869	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		174.96430	171.564	20.03	0.1674	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		186.84980	173.128	15.08	0.1925	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,370.44980	1,377.028	15.08	0.8075	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,502.37190	1,477.227	18.40	0.6961	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		345.97190	341.127	18.40	0.3039	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		659.30170	655.993	16.59	0.5131	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		256.30380	240.311	15.27	0.2443	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,201.60380	1,206.011	15.27	0.7557	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,355.97190	2,332.224	19.81	0.8072	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		212.67190	209.224	19.81	0.1928	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		881.83490	857.441	16.96	0.5303	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		608.53490	604.441	16.96	0.4697	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,337.93160	2,313.745	19.75	0.7906	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		245.03160	241.045	19.75	0.2094	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		761.34550	758.619	16.57	0.5381	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		724.24550	701.319	16.57	0.4619	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,665.00030	2,641.407	20.22	0.8235	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		202.10030	198.707	20.22	0.1765	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		211.16140	197.063	15.14	0.1992	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,448.26140	1,454.363	15.14	0.8008	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,659.16590	1,633.948	18.65	0.6962	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		376.26590	371.248	18.65	0.3038	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		740.80900	737.841	16.64	0.5273	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		753.70900	730.541	16.64	0.4727	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		300.27560	283.715	15.36	0.2583	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,252.77560	1,256.315	15.36	0.7417	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,025.03460	1,000.577	17.27	0.5549	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		601.13460	596.777	17.27	0.4451	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,832.14660	4,811.258	23.48	0.9276	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		80.04660	79.158	23.48	0.0724	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,947.35140	1,923.527	19.11	0.7274	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		345.05140	340.927	19.11	0.2726	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,141.57960	3,118.085	20.86	0.8486	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			179.27960	175.485	20.86	0.1514	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,525.26680	3,544.892	15.95	0.9886	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.56680	7.492	15.95	0.0114	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,879.70500	1,891.280	14.76	0.8817	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			112.00500	103.880	14.76	0.1183	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			614.43890	609.858	17.34	0.4429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,066.73890	1,042.458	17.34	0.5571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,687.16920	1,662.454	18.64	0.6874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			404.86920	399.854	18.64	0.3126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			907.56910	905.498	16.22	0.5938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			609.86910	588.098	16.22	0.4062	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,803.19620	3,780.578	22.17	0.8814	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			140.89620	137.978	22.17	0.1186	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			801.13380	797.987	16.58	0.5428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			743.43380	720.587	16.58	0.4572	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,726.88470	3,704.172	22.02	0.8782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			144.58470	141.572	22.02	0.1218	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			752.59000	749.003	16.76	0.5181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			814.89000	791.603	16.76	0.4819	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,321.96980	4,299.914	23.18	0.8999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			119.66980	117.314	23.18	0.1001	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			402.90700	397.898	18.66	0.3112	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,695.20700	1,670.498	18.66	0.6888	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			852.75720	850.109	16.40	0.5680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			675.05720	652.709	16.40	0.4320	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			440.01780	434.898	18.37	0.3359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,552.31780	1,527.498	18.37	0.6641	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,527.34730	3,504.385	21.63	0.8692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			155.04730	151.785	21.63	0.1308	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			936.20890	934.455	16.13	0.6068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			578.50890	557.055	16.13	0.3932	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,125.66430	5,105.509	23.43	0.9337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			73.36430	72.909	23.43	0.0663	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,473.86730	4,453.726	23.43	0.9052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			111.56730	111.126	23.43	0.0948	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,316.39580	1,320.206	15.36	0.7488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			298.69580	282.806	15.36	0.2512	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			830.86700	827.999	16.47	0.5574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			703.16700	680.599	16.47	0.4426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,511.22890	4,491.085	23.43	0.9071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			108.92890	108.485	23.43	0.0929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,180.98870	1,183.368	15.54	0.7051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			373.28870	355.968	15.54	0.2949	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,193.43550	1,195.946	15.52	0.7093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			365.73550	348.547	15.52	0.2907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,148.39790	4,126.165	22.85	0.8943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			126.09790	123.565	22.85	0.1057	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,187.20040	1,189.647	15.53	0.7072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			369.50040	352.247	15.53	0.2928	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			841.17030	838.364	16.57	0.5501	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			748.37030	726.164	16.57	0.4499	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,795.33490	1,770.868	18.81	0.6940	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			408.13490	403.068	18.81	0.3060	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			274.53710	270.597	19.85	0.2171	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,481.73710	2,458.397	19.85	0.7829	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,825.96590	2,803.233	20.33	0.8154	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			228.76590	225.433	20.33	0.1846	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			820.36840	817.348	16.65	0.5401	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			777.56840	755.148	16.65	0.4599	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			233.44180	219.197	15.17	0.2040	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,526.24180	1,531.397	15.17	0.7960	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			339.54730	322.654	15.46	0.2681	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,305.94730	1,308.454	15.46	0.7319	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			920.30940	917.587	16.61	0.5609	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			772.00940	750.087	16.61	0.4391	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			384.08380	366.637	15.58	0.2799	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,342.38380	1,344.137	15.58	0.7201	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,604.11990	1,608.880	15.24	0.7920	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			255.81990	241.380	15.24	0.2080	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,954.77610	1,930.607	19.01	0.6956	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			433.07610	428.107	19.01	0.3044	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,996.32600	2,973.893	20.49	0.8087	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			254.62600	251.393	20.49	0.1913	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			899.27740	896.375	16.68	0.5514	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			800.97740	778.875	16.68	0.4486	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,651.89230	2,628.883	20.02	0.7785	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			300.19230	296.383	20.02	0.2215	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,794.25780	2,770.872	20.13	0.7739	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			324.45780	320.972	20.13	0.2261	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			991.56450	989.409	16.62	0.5702	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			791.36450	769.309	16.62	0.4298	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,138.62760	3,115.772	20.59	0.8026	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			820.13080	797.894	16.69	0.4388	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			278.82760	275.872	20.59	0.1974	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			275.18100	260.610	15.31	0.2106	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,675.38100	1,680.710	15.31	0.7894	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,086.85010	2,062.374	19.13	0.6953	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			457.05010	452.474	19.13	0.3047	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			970.33080	967.994	16.69	0.5612	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			425.66630	408.162	15.67	0.2879	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,391.26630	1,393.661	15.67	0.7121	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,192.72430	1,168.763	17.49	0.5363	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			761.92430	757.963	17.49	0.4637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,575.35750	2,595.198	13.09	0.9493	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			39.95750	39.698	13.09	0.0507	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,289.37550	1,289.784	15.88	0.6729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			523.97550	504.284	15.88	0.3271	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,082.57300	1,080.948	16.42	0.5977	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,912.42640	1,887.595	18.82	0.6625	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,920.36990	1,895.540	18.84	0.6637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			529.88780	525.156	18.81	0.3386	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,904.48780	1,879.656	18.81	0.6614	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,241.14910	3,218.235	20.69	0.8023	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			286.54910	283.735	20.69	0.1977	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			527.82640	523.096	18.82	0.3375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			727.17300	705.448	16.42	0.4023	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,773.70120	2,750.055	20.05	0.7639	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			349.10120	345.555	20.05	0.2361	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,684.08290	5,663.196	23.04	0.9174	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			109.48290	108.696	23.04	0.0826	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			525.76990	521.040	18.84	0.3363	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,943.04930	2,919.238	20.22	0.7693	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			350.74930	347.138	20.22	0.2307	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,067.33310	1,064.806	16.59	0.5796	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			809.63310	786.906	16.59	0.4204	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,289.11700	3,264.729	20.68	0.7962	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			306.81700	302.629	20.68	0.2038	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			294.44100	276.897	15.28	0.2116	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,752.14100	1,754.796	15.28	0.7884	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,233.22640	2,208.881	19.25	0.6958	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			480.92640	476.782	19.25	0.3042	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,045.86180	1,043.165	16.67	0.5710	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			838.16180	815.265	16.67	0.4290	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			466.32590	448.489	15.77	0.2949	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,437.62590	1,439.989	15.77	0.7051	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			505.70610	486.608	15.85	0.3010	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,479.50610	1,480.508	15.85	0.6990	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			545.26080	526.065	15.96	0.3061	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,526.26080	1,527.065	15.96	0.6939	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,528.14120	3,503.730	20.99	0.7722	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			395.04120	390.530	20.99	0.2278	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			765.03770	758.598	18.46	0.4076	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,778.13770	1,751.798	18.46	0.5924	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			759.91930	753.471	18.48	0.4054	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,793.01930	1,766.671	18.48	0.5946	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,755.93240	2,762.917	12.93	0.9392	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			69.03240	56.117	12.93	0.0608	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,339.14280	1,336.087	16.43	0.6289	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	14.01	Put			752.24280	729.287	16.43	0.3711	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			762.47330	756.033	18.47	0.4065	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,785.57330	1,759.233	18.47	0.5935	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			586.24680	565.686	16.07	0.3107	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,574.54680	1,573.786	16.07	0.6893	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			623.00370	601.590	16.15	0.3150	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,611.60370	1,609.690	16.15	0.6850	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			662.67490	640.504	16.24	0.3179	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,666.17490	1,662.704	16.24	0.6821	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,082.54460	1,074.033	17.97	0.4921	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,500.04460	1,473.033	17.97	0.5079	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,089.20670	1,080.731	17.95	0.4945	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,486.70670	1,459.731	17.95	0.5055	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,085.86970	1,077.379	17.96	0.4933	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,493.36970	1,466.379	17.96	0.5067	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,638.92260	1,611.271	18.16	0.5146	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,119.82260	1,109.771	18.16	0.4854	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,226.00700	1,215.634	18.13	0.5018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,639.50700	1,610.535	18.13	0.4982	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,232.68050	1,222.349	18.11	0.5039	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,626.18050	1,597.249	18.11	0.4961	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,229.33840	1,218.986	18.12	0.5028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,632.83840	1,603.886	18.12	0.4972	0.00	0	0
Total \$ / R Option												0.00	0	5,278,891
Total \$ / R												572,576,626.00	40,940	6,042,897
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.97220		13.94990			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.12250		14.10100			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.28740		14.26770			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.44550		14.42540			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.61680		14.59690			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	422
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			30,841.60730	30,613.078	15.42	0.4844	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			38,851.60730	36,393.078	15.42	0.5156	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			30,448.09910	30,210.998	15.44	0.4798	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			39,458.09910	36,990.998	15.44	0.5202	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			31,239.58060	31,020.055	15.39	0.4891	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			38,249.58060	35,800.055	15.39	0.5109	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			48,290.58080	47,819.343	16.70	0.4546	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			75,190.58080	72,569.343	16.70	0.5454	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			47,945.51490	47,470.480	16.72	0.4521	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			75,845.51490	73,220.480	16.72	0.5479	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			48,638.07350	48,170.706	16.68	0.4572	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			74,538.07350	71,920.706	16.68	0.5428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			62,084.09840	61,629.909	17.31	0.4466		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			105,314.09840	102,889.909	17.31	0.5534		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			61,763.12290	61,306.977	17.33	0.4447		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			105,993.12290	103,566.977	17.33	0.5553		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			62,406.82520	61,954.629	17.30	0.4484		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			104,636.82520	102,214.629	17.30	0.5516		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			110,564.39810	110,421.227	16.35	0.6068		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			70,024.39810	67,871.227	16.35	0.3932		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			110,098.81780	109,951.810	16.36	0.6050		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			70,558.81780	68,401.810	16.36	0.3950		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			111,031.43830	110,892.669	16.33	0.6086		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			69,491.43830	67,342.669	16.33	0.3914		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			105,770.61690	105,289.638	17.34	0.5278		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			114,080.61690	111,609.638	17.34	0.4722		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			105,394.38070	104,910.144	17.35	0.5263		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			114,704.38070	112,230.144	17.35	0.4737		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			106,148.94070	105,670.622	17.33	0.5292		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			113,458.94070	110,990.622	17.33	0.4708		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	422
£ / R	On	31/01/2019	Foreign Exchange Future			17.97740	17.85980			0.0000		0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			18.06200	17.94450			0.0000		0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.11690	17.99880			0.0000		9,239,619.00	510	394,781
£ / R	On	29/03/2019	Foreign Exchange Future			18.15080	18.03250			0.0000		0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.20350	18.08530			0.0000		0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.23780	18.11960			0.0000		0.00	0	120
£ / R	On	14/06/2019	Foreign Exchange Future			18.39160	18.27230			0.0000		0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.69020	18.57200			0.0000		0.00	0	15,609
£ / R	On	13/12/2019	Foreign Exchange Future			18.97250	18.85420			0.0000		0.00	0	4,630
£ / R	On	16/03/2020	Foreign Exchange Future			19.28120	19.16320			0.0000		0.00	0	0
Total £ / R Future												9,239,619.00	510	421,101
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		941.98000	824.815	17.72	0.9423		0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		11.78000	12.215	17.72	0.0577		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		222.79180	167.679	14.41	0.3081		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		497.29180	559.679	14.41	0.6919		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		425.83570	470.286	14.63	0.5566		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		427.03570	353.386	14.63	0.4434		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,448.32420	3,329.414	19.31	0.9864		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		7.12420	6.314	19.31	0.0136		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,039.29030	1,922.150	17.22	0.9259		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		38.09030	39.050	17.22	0.0741		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		106.00240	112.721	16.11	0.1870		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,297.20240	1,185.821	16.11	0.8130		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	20.18	Put			2,211.81840	2,094.004	17.48	0.9401	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			30.61840	30.904	17.48	0.0599	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,135.52490	1,026.723	15.85	0.7712	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			134.32490	143.623	15.85	0.2288	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			307.03720	335.099	14.91	0.4424	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			608.23720	518.199	14.91	0.5576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			303.60890	331.293	14.92	0.4388	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			614.80890	524.393	14.92	0.5612	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			310.49810	338.939	14.89	0.4461	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			601.69810	512.039	14.89	0.5539	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			503.08480	424.933	14.79	0.4662	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			445.58480	485.733	14.79	0.5338	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			542.80280	466.430	14.82	0.4569	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			518.10280	559.930	14.82	0.5431	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			562.69390	487.466	14.92	0.4480	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			572.29390	615.266	14.92	0.5520	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			568.84130	599.109	15.41	0.4660	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			926.54130	837.509	15.41	0.5340	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			565.12440	595.156	15.42	0.4638	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			932.82440	843.556	15.42	0.5362	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			572.57850	603.087	15.40	0.4682	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			920.27850	831.487	15.40	0.5318	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			841.80440	878.882	15.64	0.5032	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,089.80440	1,008.682	15.64	0.4968	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			837.81170	874.696	15.65	0.5016	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,095.81170	1,014.496	15.65	0.4984	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			845.81920	883.084	15.63	0.5049	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,083.81920	1,002.884	15.63	0.4951	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			733.44510	760.879	16.31	0.3990	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,849.24510	1,758.379	16.31	0.6010	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			739.11160	766.801	16.29	0.4013	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,834.91160	1,744.300	16.29	0.5987	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			736.27290	763.831	16.30	0.4002	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,842.07290	1,751.331	16.30	0.5998	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			941.93360	970.818	16.84	0.4227	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,078.73360	1,989.618	16.84	0.5773	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			938.96330	967.739	16.85	0.4216	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,085.76330	1,996.540	16.85	0.5784	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			944.91320	973.898	16.84	0.4237	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,071.71320	1,982.698	16.84	0.5763	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												9,239,619.00	510	427,601
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12830		0.12780			0.0000	4,139,086.30	32,261	76
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13060		0.13010			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	16/09/2019	Foreign Exchange Future			0.13320		0.13270			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13570		0.13520			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13850		0.13800			0.0000	0.00	0	0
Total ¥ / R Future												4,139,086.30	32,261	76
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,801.12840	1,833.401	17.59	0.9889	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			21.12840	3.401	17.59	0.0111	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			934.18190	913.949	18.46	0.8338	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			154.18190	83.950	18.46	0.1662	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			347.80770	307.399	19.33	0.4451	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			567.80770	477.399	19.33	0.5549	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			628.78630	628.895	18.40	0.5389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			618.78630	568.895	18.40	0.4611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			313.67710	308.560	20.07	0.3119	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,303.67710	1,248.560	20.07	0.6881	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,189.29150	1,204.945	16.27	0.8111	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			179.29150	144.945	16.27	0.1889	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,345.55090	1,296.429	20.90	0.5837	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,610.30680	1,643.651	20.19	0.7651	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			340.30680	323.651	20.19	0.2349	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,021.13830	1,037.594	20.55	0.5908	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			751.13830	717.594	20.55	0.4092	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			615.55090	616.429	20.90	0.4163	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,885.64900	1,918.794	19.39	0.7774	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			365.64900	348.794	19.39	0.2226	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,291.98380	1,306.791	19.95	0.6263	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			771.98380	736.791	19.95	0.3737	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			864.42060	861.210	20.51	0.4743	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,344.42060	1,291.210	20.51	0.5257	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,140.40880	1,132.763	20.31	0.5236	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,340.40880	1,282.763	20.31	0.4764	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			822.87170	799.145	21.04	0.4047	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,022.87170	1,949.145	21.04	0.5953	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,584.73300	1,596.874	19.58	0.6579	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			784.73300	746.874	19.58	0.3421	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												4,139,086.30	32,261	76
€ / R	On	20/02/2019	Foreign Exchange Future			15.85320		15.84590			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.87890		15.87160			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.93710		15.92930			0.0000	30,678,917.50	1,925	125,614
€ / R	On	29/03/2019	Foreign Exchange Future			15.97320		15.96550			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.02970		16.02260			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.06630		16.05950			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.23060		16.22370			0.0000	0.00	0	24,570

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Future			16.44000		16.43500			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.55420		16.55000			0.0000	1,986,504.00	120	22,079
€ / R	On	13/12/2019	Foreign Exchange Future			16.86510		16.86090			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			17.20770		17.20600			0.0000	0.00	0	0
Total € / R Future												32,665,421.50	2,045	190,249
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			227.25840	210.542	13.27	0.4568	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			273.15840	263.742	13.27	0.5432	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			234.68560	219.571	13.46	0.4278	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			336.28560	328.471	13.46	0.5722	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,724.23490	3,715.863	21.58	0.9930	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			3.53490	2.963	21.58	0.0070	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			393.16070	376.099	13.90	0.5183	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			322.46070	313.199	13.90	0.4817	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			528.56970	522.786	13.39	0.6690	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			199.26970	185.686	13.39	0.3310	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			270.10360	260.686	14.21	0.4200	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			480.80360	463.586	14.21	0.5800	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			266.67190	257.252	14.23	0.4158	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			487.37190	470.152	14.23	0.5842	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			273.57720	264.160	14.19	0.4243	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			474.27720	457.060	14.19	0.5757	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			53.64580	49.095	16.64	0.1029	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,454.34580	1,441.995	16.64	0.8971	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			617.46640	598.728	14.67	0.6229	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			262.96640	251.928	14.67	0.3771	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			603.74540	582.678	14.53	0.5750	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			346.34540	332.378	14.53	0.4250	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			707.28820	684.943	14.84	0.5993	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			346.78820	331.243	14.84	0.4007	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,031.70410	1,011.100	15.70	0.6323	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			392.69170	379.009	15.72	0.3656	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,038.99170	1,018.409	15.72	0.6344	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			389.99440	376.334	15.73	0.3635	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,046.29440	1,025.734	15.73	0.6365	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			395.40410	381.700	15.70	0.3677	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			537.92560	520.218	14.60	0.3874	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			942.92560	930.218	14.60	0.6126	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,357.39290	3,344.919	19.31	0.8777	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			142.39290	134.919	19.31	0.1223	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			841.53690	827.775	14.85	0.5658	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			646.53690	627.775	14.85	0.4342	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			553.90240	539.025	15.88	0.4099	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,128.90240	1,109.025	15.88	0.5901	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			458.19240	443.743	16.89	0.3239	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,688.19240	1,669.543	16.89	0.6761	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			456.07440	441.654	16.91	0.3226	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,696.07440	1,677.454	16.91	0.6774	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			460.31700	445.844	16.88	0.3252	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,680.31700	1,661.644	16.88	0.6748	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,364.12440	2,347.802	17.96	0.7682	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			314.12440	302.002	17.96	0.2318	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,331.15720	1,317.091	14.75	0.6484	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			620.25720	601.991	14.75	0.3516	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,041.41700	4,027.016	20.36	0.8291	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,794.35610	1,774.391	16.92	0.6299	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,185.63050	3,182.323	13.74	0.9507	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			54.73050	47.224	13.74	0.0493	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			282.31700	272.116	20.36	0.1709	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			642.84840	627.095	16.93	0.3690	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,801.94840	1,781.995	16.93	0.6310	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			640.44530	624.716	16.95	0.3678	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,809.54530	1,789.616	16.95	0.6322	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			645.25610	629.491	16.92	0.3701	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,044.36820	2,024.956	17.24	0.6122	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			797.89660	780.195	17.25	0.3868	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,051.89660	2,032.495	17.25	0.6132	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			795.43420	777.751	17.26	0.3858	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,059.43420	2,040.051	17.26	0.6142	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			800.36820	782.656	17.24	0.3878	0.00	0	0
Total € / R Option												0.00	0	210,700
Total € / R												32,665,421.50	2,045	400,949
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.97080		9.97760			0.0000	0.00	0	7,452
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.09040		10.09790			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.22230		10.23170			0.0000	0.00	0	813
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.34980		10.35930			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.48840		10.49890			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,406
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			450.41390	448.654	13.08	0.7610	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			76.04030	67.589	13.11	0.2337	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			458.44030	456.789	13.11	0.7663	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			74.11350	65.771	13.14	0.2284	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			466.51350	464.972	13.14	0.7716	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			78.01390	69.454	13.08	0.2390	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			996.06060	997.553	14.54	0.8167	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			92.67700	86.729	14.56	0.1810	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,004.77700	1,006.329	14.56	0.8190	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			91.41170	85.523	14.58	0.1788	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,013.51170	1,015.123	14.58	0.8212	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			93.96060	87.953	14.54	0.1833	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			785.04870	786.015	13.68	0.6621	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			251.73170	243.169	13.64	0.3435	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			770.03170	770.869	13.64	0.6565	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			249.22580	240.730	13.66	0.3407	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			777.52580	778.429	13.66	0.6593	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			246.74870	238.315	13.68	0.3379	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			322.23100	313.202	13.63	0.3675	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			862.93100	863.402	13.63	0.6325	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			319.64950	310.665	13.65	0.3651	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			870.34950	870.865	13.65	0.6349	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			324.83130	315.760	13.61	0.3700	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			855.53130	855.960	13.61	0.6300	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			938.12520	939.029	13.81	0.6563	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			297.42520	288.829	13.81	0.3437	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			964.82460	964.276	14.03	0.6072	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			410.98640	399.974	14.04	0.3907	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			972.08640	971.574	14.04	0.6093	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			408.26360	397.296	14.06	0.3886	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			979.36360	978.896	14.06	0.6114	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			413.72460	402.676	14.03	0.3928	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	25,406
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.48380		10.50230			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.61750		10.63690			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.76200		10.78270			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.89770		10.91910			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.04560		11.06640			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			134.77980	121.099	13.57	0.3393	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			362.47980	367.299	13.57	0.6607	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			131.89020	118.377	13.60	0.3333	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			369.59020	374.577	13.60	0.6667	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			137.72620	123.877	13.54	0.3455	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			355.42620	360.077	13.54	0.6545	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			303.52220	287.613	13.91	0.4395	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			466.62220	470.113	13.91	0.5605	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			299.95130	284.129	13.93	0.4355	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			473.05130	476.629	13.93	0.5645	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			307.13240	291.137	13.89	0.4436	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			460.23240	463.637	13.89	0.5564	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			287.87660	275.063	14.83	0.3419	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			885.17660	893.063	14.83	0.6581	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			285.41130	272.681	14.85	0.3394	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			892.71130	900.681	14.85	0.6606	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			282.96490	270.321	14.87	0.3370	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			900.26490	908.321	14.87	0.6630	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			372.26740	358.576	14.89	0.3679	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			993.16740	1,000.876	14.89	0.6321	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			369.70940	356.080	14.91	0.3658	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,000.60940	1,008.380	14.91	0.6342	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			374.84870	361.090	14.87	0.3701	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			985.74870	993.390	14.87	0.6299	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			475.43200	460.011	15.21	0.3949	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,099.03200	1,104.411	15.21	0.6051	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			472.70290	457.338	15.22	0.3930	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,106.30290	1,111.738	15.22	0.6070	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			478.17840	462.697	15.19	0.3968	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,091.77840	1,097.097	15.19	0.6032	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CF CANDCO	On	18/03/2019	Foreign Exchange Future			14.07000		17.34000			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			14.06870		14.06060			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.34180		14.33380			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.64390		14.63790			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.93370		14.92790			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.25570		15.25080			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			180.35940	173.096	15.22	0.3277	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			589.75940	574.396	15.22	0.6723	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			177.83020	170.563	15.25	0.3238	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			597.23020	581.863	15.25	0.6762	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			182.92330	175.664	15.20	0.3316	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			582.32330	566.964	15.20	0.6684	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			412.37760	402.488	15.87	0.4133	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			808.57760	790.688	15.87	0.5867	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			409.21930	399.313	15.89	0.4107	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			815.41930	797.513	15.89	0.5893	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			415.55600	405.688	15.86	0.4158	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			801.75600	783.888	15.86	0.5842	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			443.77540	431.985	17.56	0.3384	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,495.87540	1,478.085	17.56	0.6616	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	16/09/2019	Foreign Exchange Option	15.70	Call			441.55510	429.777	17.58	0.3369	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,503.65510	1,485.877	17.58	0.6631	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			446.00840	434.201	17.55	0.3399	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,488.10840	1,470.301	17.55	0.6601	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			622.49940	609.648	17.91	0.3802	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,644.59940	1,625.948	17.91	0.6198	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			620.05090	607.200	17.93	0.3789	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,652.15090	1,633.500	17.93	0.6211	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			617.60840	604.770	17.94	0.3777	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,659.70840	1,641.070	17.94	0.6223	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			705.54700	691.699	18.55	0.3690	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,084.74700	2,065.999	18.55	0.6310	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			703.31420	689.474	18.57	0.3680	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,092.51420	2,073.774	18.57	0.6320	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			707.78880	693.926	18.54	0.3700	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,076.98880	2,058.226	18.54	0.6300	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05060		2.04940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07190		2.07070			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	Put			634.28940	607.757	13.93	0.5934	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			295.94100	281.519	14.08	0.3742	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			701.94100	675.519	14.08	0.6258	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			266.47350	252.279	14.24	0.3434	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			772.47350	746.279	14.24	0.6566	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			328.28940	313.757	13.93	0.4066	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,257.16720	1,251.682	13.81	0.7151	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			350.16720	332.682	13.81	0.2849	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,191.82670	1,185.342	13.83	0.6947	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			384.82670	366.342	13.83	0.3053	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,324.63960	1,320.171	13.78	0.7349	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			317.63960	301.171	13.78	0.2651	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.13490		2.13410			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17520		2.17450			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21960		2.21930			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26220		2.26180			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30910		2.30880			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,378.79270	1,359.189	14.86	0.8310	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			151.00610	137.787	14.64	0.2070	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,210.00610	1,188.787	14.64	0.7930	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			135.45830	122.987	14.79	0.1878	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,294.45830	1,273.987	14.79	0.8122	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			119.79270	108.189	14.86	0.1690	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			592.95750	569.511	13.59	0.4074	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			885.62790	870.486	13.66	0.5710	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			640.62790	618.486	13.66	0.4290	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			838.29040	821.691	13.74	0.5496	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			693.29040	669.691	13.74	0.4504	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			937.95750	921.511	13.59	0.5926	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			499.16740	483.212	15.79	0.2909	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,306.16740	2,287.212	15.79	0.7091	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			540.30870	523.765	15.61	0.3114	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,147.30870	2,127.765	15.61	0.6886	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			519.29670	503.048	15.70	0.3010	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,226.29670	2,207.048	15.70	0.6990	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			511.11850	498.431	16.57	0.2538	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,293.11850	3,276.431	16.57	0.7462	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			494.60000	482.201	16.63	0.2467	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,376.60000	3,360.201	16.63	0.7533	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			528.22730	515.244	16.51	0.2610	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,210.22730	3,193.244	16.51	0.7390	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			698.72150	683.379	16.92	0.2864	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,610.72150	3,592.379	16.92	0.7136	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			680.63800	665.559	16.98	0.2801	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,692.63800	3,674.559	16.98	0.7199	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			663.08280	648.266	17.03	0.2739	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,775.08280	3,757.266	17.03	0.7261	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			1.78420		1.78150			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80680		1.80420			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			406.94990	401.696	15.54	0.4906	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			491.94990	459.696	15.54	0.5094	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			366.46160	360.047	15.66	0.4544	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			551.46160	518.047	15.66	0.5456	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			450.92930	447.009	15.43	0.5276	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	1.78	Put			435.92930	405.009	15.43	0.4724	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			960.13090	958.808	15.73	0.6239	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			518.13090	490.808	15.73	0.3761	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			908.00910	905.664	15.83	0.6015	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			566.00910	537.664	15.83	0.3985	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,014.60860	1,014.358	15.63	0.6463	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			472.60860	446.358	15.63	0.3537	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			0.13640		0.13580			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13590		0.13470			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13590		0.13360			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13580		0.13450			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13530		0.13500			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			1.62970		1.63050			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65330		1.65410			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			9.39920		9.38480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.51510		9.50110			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.64280		9.62990			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.76370		9.75190			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.89480		9.88400			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			273.32000	257.095	12.58	0.6020	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			124.87310	122.973	12.61	0.3900	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			280.07310	263.773	12.61	0.6100	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			131.44010	129.692	12.55	0.4060	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			266.64010	250.492	12.55	0.5940	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			128.12000	126.295	12.58	0.3980	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			170.96080	168.490	13.71	0.3289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			589.86080	573.391	13.71	0.6711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			168.48050	165.993	13.73	0.3250	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			597.38050	580.893	13.73	0.6750	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			173.47620	171.024	13.69	0.3329	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			582.37620	565.924	13.69	0.6671	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			330.91560	329.586	13.58	0.4445	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	16/09/2019	Foreign Exchange Option	9.85	Put			551.01560	536.786	13.58	0.5555	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			327.49340	326.123	13.60	0.4410	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			557.59340	543.323	13.60	0.5590	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			334.37460	333.085	13.56	0.4480	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			544.47460	530.285	13.56	0.5520	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			303.09660	300.344	14.38	0.3588	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			901.19660	886.644	14.38	0.6412	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			300.64610	297.877	14.40	0.3563	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			908.74610	894.177	14.40	0.6437	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			305.56540	302.830	14.37	0.3612	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			893.66540	879.130	14.37	0.6388	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			389.45710	385.535	14.94	0.3810	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,025.45710	1,010.735	14.94	0.6190	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			386.86490	382.933	14.95	0.3790	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,032.86490	1,018.134	14.95	0.6210	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			392.06420	388.157	14.92	0.3831	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,018.06420	1,003.356	14.92	0.6169	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31880		1.31790			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32320		1.32170			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			221.00000	212.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			321.00000	312.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			121.00000	112.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			17.00000	32.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			83.00000	68.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			117.00000	132.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.29660		1.29020			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30230		1.29580			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30820		1.30170			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31340		1.30700			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31910		1.31280			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future									0.00	0	5
Total QUANTO £ / \$									0.00	0	5
QUANTO €On 18/03/2019 Foreign Exchange Future			1.14060		1.14190			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14930		1.15050			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15870		1.16000			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16750		1.16880			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17730		1.17870			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	587
Total QUANTO € / \$									0.00	0	587
SGD / R On 18/03/2019 Foreign Exchange Future			10.27880		10.26930			0.0000	12,334,560.00	1,200	1,200
SGD / R On 14/06/2019 Foreign Exchange Future			10.41190		10.40410			0.0000	0.00	0	0
Total SGD / R Future									12,334,560.00	1,200	1,200
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			184.93160	179.066	13.04	0.4634	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			255.63160	240.266	13.04	0.5366	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			181.07820	175.175	13.08	0.4560	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			261.77820	246.375	13.08	0.5440	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			188.85500	183.031	13.01	0.4709	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			249.55500	234.231	13.01	0.5291	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			579.44320	577.036	13.00	0.7043	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			175.34320	165.136	13.00	0.2957	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			573.09980	570.583	13.01	0.6999	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			178.99980	168.683	13.01	0.3001	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			585.83400	583.536	12.99	0.7087	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			171.73400	161.636	12.99	0.2913	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									12,334,560.00	1,200	1,200
TRY / R On 18/03/2019 Foreign Exchange Future			2.53390		2.53040			0.0000	0.00	0	25,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.44480		2.44150			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	25,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			16.37000	14.826	18.58	0.1593	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			215.97000	210.926	18.58	0.8407	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			15.04900	13.577	18.64	0.1481	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			224.64900	219.677	18.64	0.8519	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			17.79290	16.177	18.53	0.1713	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			207.39290	202.277	18.53	0.8287	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.72980	0.727	23.02	0.0066	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,089.22980	1,085.927	23.02	0.9934	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.68720	0.684	23.02	0.0063	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,099.18720	1,095.884	23.02	0.9937	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.77490	0.772	23.02	0.0070	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,079.27490	1,075.972	23.02	0.9930	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												630 955 312.80	76,956	1,431,874
Total Options												0.00	0	5,497,091
Grand Total:												630,955,312.80	76,956	6,928,965