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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/01/2019 Foreign Exchange Future			14.17210		14.46470			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			14.17350		14.47320			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			14.18050		14.49500			0.0000	0.00	0	174
\$ / R On 16/01/2019 Foreign Exchange Future			14.18210		14.49580			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.18380		14.49660			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			14.18540		14.49730			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.19040		14.49960			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.19700		14.50270			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.20530		14.50660			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.20690		14.50740			0.0000	8,524,140.00	600	2,002
\$ / R On 13/02/2019 Foreign Exchange Future			14.22880		14.52340			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.23230		14.52690			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.24960		14.54460			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.25480		14.54990			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.26170		14.55700			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.26340		14.55880			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.27380		14.56950			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.28580		14.58190			0.0000	1,017,234,674.80	71,206	498,076
\$ / R On 27/03/2019 Foreign Exchange Future			14.30120		14.59790			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.30470		14.60150			0.0000	0.00	0	5,111
\$ / R On 02/04/2019 Foreign Exchange Future			14.31150		14.60860			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Future			14.31670		14.61400			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.35370		14.65250			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.36080		14.65980			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.41580		14.71690			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.42110		14.72250			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.42290		14.72430			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.44060		14.74270			0.0000	2,888,120.00	200	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.45130		14.75380			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.46540		14.76850			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.47080		14.77400			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.47430		14.77770			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.52520		14.83050			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.52710		14.83240			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.54900		14.85510			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.58010		14.88730			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.58560		14.89300			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.58920		14.89680			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.59110		14.89870			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.61120		14.91950			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.63680		14.94600			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.64040		14.94980			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.69490		15.00590			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.74970		15.06220			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.75540		15.06810			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.75920		15.07200			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.77620		15.08940			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.81020		15.12440			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.81400		15.12830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.87570		15.18900			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.94360		15.25490			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.97420		15.28460			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.01140		15.32080			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.07050		15.37810			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.14490		15.45040			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.16680		15.47160			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.26750		15.56940			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.37260		15.67140			0.0000	0.00	0	0
Total \$ / R Future												1,028,646,934.80	72,006	748,944
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			23.74200	49.604	14.21	0.3850	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			368.44200	101.704	14.21	0.6150	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			1.92800	0.586	17.53	0.0078	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			826.62800	532.686	17.53	0.9922	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			240.71970	484.858	22.87	0.9440	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			55.41970	6.958	22.87	0.0560	0.00	0	250
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			140.16260	322.682	21.07	0.7505	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	10/01/2019	Foreign Exchange Option	14.44	Call		173.36260	56.182	21.07	0.2495	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call		648.60080	375.917	17.47	0.7790	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put		13.60080	55.417	17.47	0.2210	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put		30.00830	99.281	17.93	0.3346	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call		525.00830	279.781	17.93	0.6654	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call		309.22430	136.289	18.86	0.4135	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put		104.22430	245.789	18.86	0.5865	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		71.43450	186.929	18.54	0.5019	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		376.43450	177.429	18.54	0.4981	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put		132.11110	291.780	19.08	0.6417	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call		267.11110	112.280	19.08	0.3583	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		213.74070	84.755	19.23	0.2813	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		197.94070	382.655	19.23	0.7187	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		200.61000	383.063	19.43	0.7007	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		227.21000	96.863	19.43	0.2993	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.78380	0.991	22.70	0.0049	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,838.08380	1,526.391	22.70	0.9951	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		129.26560	261.997	18.41	0.5411	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		368.86560	192.397	18.41	0.4589	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		79.14740	166.491	18.14	0.3782	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		561.84740	343.491	18.14	0.6218	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		534.54750	761.379	20.40	0.7953	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		161.14750	86.679	20.40	0.2047	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		4.51540	6.397	17.85	0.0247	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,561.11540	1,261.697	17.85	0.9753	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		435.63740	265.482	18.56	0.4861	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		178.23740	308.582	18.56	0.5139	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		733.38130	979.280	20.88	0.8599	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		110.78130	56.180	20.88	0.1401	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		466.61120	287.196	18.41	0.5139	172,317.36	600	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		361.57290	215.319	18.95	0.4171	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		0.00000	111.725	17.60	0.2640	67,035.12	600	600
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		3.13460	3.665	17.94	0.0147	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,720.53460	1,420.565	17.94	0.9853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,512.83430	1,215.083	17.64	0.9696	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		5.43430	8.183	17.64	0.0304	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		234.17290	388.419	18.95	0.5829	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		159.21120	280.296	18.41	0.4861	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		0.00000	505.294	19.45	0.6645	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		0.00000	162.194	19.45	0.3355	97,316.46	600	600
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,023.79740	1,290.941	21.47	0.9236	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		61.19740	27.841	21.47	0.0764	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		0.00000	518.625	17.60	0.7360	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		748.97140	976.792	20.59	0.7989	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		172.37140	105.592	20.59	0.2011	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		280.51690	423.442	18.70	0.5391	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	15/02/2019	Foreign Exchange Option	14.35	Call			457.41690	305.742	18.70	0.4609	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			193.62390	297.577	17.86	0.4122	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			668.22390	477.177	17.86	0.5878	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			403.80250	566.834	18.90	0.5849	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			433.70250	301.634	18.90	0.4151	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			14.58420	18.618	16.59	0.0477	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,734.48420	1,443.418	16.59	0.9523	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,568.72780	1,284.972	16.61	0.9280	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			18.82780	30.172	16.61	0.0720	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,209.27940	1,458.602	21.39	0.8572	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			129.17940	83.402	21.39	0.1428	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			573.58210	404.985	18.24	0.5160	242,990.76	600	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			273.68210	400.185	18.24	0.4840	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			913.93340	1,142.862	20.62	0.7937	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			193.83340	127.662	20.62	0.2063	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			0.00000	714.607	17.26	0.7343	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			0.00000	159.807	17.26	0.2657	95,884.44	600	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			0.00000	728.426	19.46	0.6607	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			0.00000	233.226	19.46	0.3393	139,935.78	600	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			602.68280	427.901	18.15	0.5358	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			252.78280	373.101	18.15	0.4642	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			323.16720	461.356	18.36	0.5149	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			540.16720	383.056	18.36	0.4851	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			350.19170	494.824	18.50	0.5320	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			518.99170	368.224	18.50	0.4680	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			813.89100	610.034	17.65	0.6379	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			184.39100	276.234	17.65	0.3621	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			842.30960	1,058.825	20.21	0.7422	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			261.80960	182.625	20.21	0.2578	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			26.06570	32.272	16.78	0.0667	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,076.32760	839.640	17.15	0.7456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			114.42760	173.840	17.15	0.2544	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			418.21160	571.707	18.71	0.5410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			540.11160	397.507	18.71	0.4590	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			189.29860	133.621	21.13	0.1883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,207.39860	1,447.821	21.13	0.8117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			36.00810	23.184	23.83	0.0393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,784.10810	3,067.384	23.83	0.9607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,071.13760	5,365.902	25.86	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			3.03760	1.702	25.86	0.0035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			318.07230	446.954	18.26	0.4715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			649.97230	482.754	18.26	0.5285	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,707.47270	1,968.358	22.08	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			109.37270	74.158	22.08	0.1128	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			930.74360	1,151.958	20.43	0.7483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			262.64360	187.758	20.43	0.2517	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			924.31400	710.260	17.50	0.6782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			162.41400	244.460	17.50	0.3218	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			246.13680	175.392	20.57	0.2377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			984.23680	1,209.592	20.57	0.7623	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			243.86400	173.694	20.59	0.2357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			991.96400	1,217.894	20.59	0.7643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			248.43050	177.107	20.55	0.2396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			976.53050	1,201.307	20.55	0.7604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,788.03630	2,492.434	19.94	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			6.13630	6.634	19.94	0.0143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,530.84370	2,235.825	19.12	0.9785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			8.94370	10.025	19.12	0.0215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,085.61390	2,789.912	20.89	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			3.71390	4.112	20.89	0.0089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,252.29660	3,956.211	23.76	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.39660	0.411	23.76	0.0010	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			769.16830	580.089	17.90	0.5979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			237.26830	344.289	17.90	0.4021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			428.54990	584.399	18.75	0.5474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			530.44990	390.199	18.75	0.4526	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,846.50170	1,556.103	16.90	0.9372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			24.60170	30.303	16.90	0.0628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			82.56080	128.404	17.01	0.2031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,214.46080	964.204	17.01	0.7969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			721.29850	922.808	19.84	0.6827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			343.19850	248.608	19.84	0.3173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			893.19110	1,111.319	20.33	0.7379	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			275.09110	197.119	20.33	0.2621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,847.52460	2,551.830	20.13	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.62460	6.030	20.13	0.0130	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,086.04150	1,318.759	20.83	0.7865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			217.94150	154.559	20.83	0.2135	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			340.50600	474.833	18.35	0.4885	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			622.40600	460.633	18.35	0.5115	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			976.14910	753.834	17.37	0.7022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			144.24910	218.033	17.37	0.2978	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,128.08040	1,834.981	17.82	0.9595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			16.18040	19.181	17.82	0.0405	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			895.57580	686.192	17.57	0.6644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			173.67580	260.392	17.57	0.3356	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,206.12600	956.591	17.02	0.7940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			84.22600	130.791	17.02	0.2060	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			867.91170	662.730	17.64	0.6504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			186.01170	276.930	17.64	0.3496	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			870.93560	1,087.156	20.27	0.7314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			282.83560	202.956	20.27	0.2686	0.00	0	720

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	15.54	Put			1,158.37430	1,395.825	21.01	0.8020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			200.27430	141.625	21.01	0.1980	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			549.91090	404.943	18.66	0.4654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			408.01090	559.143	18.66	0.5346	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,616.69660	1,336.085	16.72	0.9030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			34.79660	50.285	16.72	0.0970	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,089.04300	1,796.232	17.70	0.9570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			17.14300	20.432	17.70	0.0430	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			801.19910	606.705	17.82	0.6154	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			219.29910	320.905	17.82	0.3846	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			633.32640	469.379	18.31	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			331.42640	463.579	18.31	0.4817	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,543.73370	2,823.817	23.44	0.9507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			45.63370	29.617	23.44	0.0493	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,094.00470	1,327.263	20.85	0.7883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			215.90470	153.063	20.85	0.2117	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,553.30080	2,833.522	23.46	0.9512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			45.20080	29.322	23.46	0.0488	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,712.01690	1,425.353	16.65	0.9203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			30.11690	39.553	16.65	0.0797	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,452.33360	1,704.250	21.64	0.8534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			144.23360	100.050	21.64	0.1466	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,948.81520	3,233.896	24.11	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			30.71520	19.696	24.11	0.0337	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			506.89400	372.467	18.87	0.4370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			454.99400	616.667	18.87	0.5630	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,257.02730	1,500.284	21.25	0.8209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			178.92730	126.084	21.25	0.1791	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,090.62050	2,362.353	22.71	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			72.52050	48.153	22.71	0.0768	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			389.97400	283.735	19.52	0.3531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			628.07400	817.935	19.52	0.6469	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,662.97130	1,922.285	22.00	0.8819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			114.87130	78.085	22.00	0.1181	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,692.89950	1,407.340	16.67	0.9171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			30.99950	41.540	16.67	0.0829	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			595.72560	439.998	18.46	0.4948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			363.82560	504.198	18.46	0.5052	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,548.26750	1,803.506	21.81	0.8672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			130.16750	89.306	21.81	0.1328	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,503.27910	1,231.805	16.80	0.8792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			41.37910	66.005	16.80	0.1208	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			493.16630	362.191	18.93	0.4277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			471.26630	636.391	18.93	0.5723	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,290.56370	1,034.111	16.95	0.8216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			68.66370	108.310	16.95	0.1784	0.00	0	134,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,386.09100	1,122.786	16.88	0.8496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			54.19100	86.986	16.88	0.1504	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			520.92500	383.013	18.80	0.4463	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			439.02500	597.213	18.80	0.5537	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,014.08970	786.087	17.29	0.7191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			132.18970	200.287	17.29	0.2809	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			386.44710	281.071	19.54	0.3505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			634.54710	825.271	19.54	0.6495	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,383.54490	1,632.860	21.52	0.8426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			155.44490	108.660	21.52	0.1574	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			419.26480	305.947	19.34	0.3750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			577.36480	760.147	19.34	0.6250	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			382.94700	278.434	19.57	0.3478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			641.04700	832.634	19.57	0.6522	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,888.00210	2,154.545	22.38	0.9060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			89.90210	60.345	22.38	0.0940	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,486.42790	2,765.653	23.35	0.9479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			48.32790	31.453	23.35	0.0521	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,562.87130	2,843.230	23.47	0.9516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			44.77130	29.030	23.47	0.0484	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,029.47430	799.252	17.25	0.7258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			127.57430	193.452	17.25	0.2742	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			775.50240	585.339	17.89	0.6014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			233.60240	339.539	17.89	0.3986	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,436.83760	3,726.557	24.90	0.9783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			18.73760	12.357	24.90	0.0217	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			946.34270	728.707	17.45	0.6886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			154.44270	232.907	17.45	0.3114	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			296.20980	213.069	20.17	0.2796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			834.30980	1,047.269	20.17	0.7204	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			277.65110	199.046	20.31	0.2643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			885.75110	1,103.246	20.31	0.7357	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,687.67090	2,969.743	23.67	0.9570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			39.57090	25.543	23.67	0.0430	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,429.28920	2,707.609	23.26	0.9449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			51.18920	33.409	23.26	0.0551	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			293.48710	211.008	20.19	0.2774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			841.58710	1,055.208	20.19	0.7226	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,830.82270	4,122.845	25.54	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			12.72270	8.645	25.54	0.0154	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,072.04750	2,343.348	22.68	0.9218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			73.94750	49.148	22.68	0.0782	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			318.88260	230.285	20.01	0.2980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			776.98260	984.485	20.01	0.7020	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,438.80060	2,717.275	23.27	0.9454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			50.70060	33.075	23.27	0.0546	0.00	0	63,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,132.27040	889.506	17.08	0.7675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		100.37040	153.705	17.08	0.2325	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,569.30190	1,292.238	16.75	0.8935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		37.40190	56.438	16.75	0.1065	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		998.82380	773.073	17.32	0.7124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		136.92380	207.273	17.32	0.2876	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,126.04240	1,361.430	20.93	0.7952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		207.94240	147.230	20.93	0.2048	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,475.11030	1,206.265	16.82	0.8727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		43.21030	70.465	16.82	0.1273	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,755.14000	3,038.066	23.79	0.9596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		37.04000	23.866	23.79	0.0404	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,092.17260	853.397	17.11	0.7521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		110.27260	167.597	17.11	0.2479	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		454.58260	332.940	19.14	0.4008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		522.68260	697.140	19.14	0.5992	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,815.33120	2,079.726	22.26	0.8989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		97.23120	65.526	22.26	0.1011	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,316.35320	1,057.951	16.93	0.8295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		64.45320	102.151	16.93	0.1705	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,142.17240	1,378.600	20.97	0.7986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		204.07240	144.400	20.97	0.2014	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,173.04250	926.454	17.04	0.7824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		91.14250	140.654	17.04	0.2176	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		741.98270	945.862	19.91	0.6900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		333.88270	241.662	19.91	0.3100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		678.42940	505.745	18.17	0.5457	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		296.52940	419.945	18.17	0.4543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		301.73070	217.250	20.13	0.2841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		819.83070	1,031.450	20.13	0.7159	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		544.99270	401.209	18.69	0.4622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		413.09270	565.409	18.69	0.5378	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		393.53030	286.423	19.50	0.3558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		621.63030	810.623	19.50	0.6442	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,400.66120	1,650.642	21.55	0.8454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		152.56120	106.442	21.55	0.1546	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,256.50140	1,002.737	16.98	0.8108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		74.60140	116.937	16.98	0.1892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		559.84840	412.507	18.62	0.4718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		397.94840	546.707	18.62	0.5282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,530.71490	1,785.371	21.78	0.8648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		132.61490	91.171	21.78	0.1352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		908.14460	1,127.520	20.37	0.7421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		270.04460	193.320	20.37	0.2579	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		902.57710	692.154	17.55	0.6678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		170.67710	256.353	17.55	0.3322	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	15.00	Put			748.93080	953.589	19.93	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			330.83080	239.390	19.93	0.3076	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,046.51360	1,276.458	20.73	0.7775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			228.41360	162.258	20.73	0.2225	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			615.21630	803.337	19.48	0.6415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			397.11630	289.137	19.48	0.3585	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,807.96570	1,518.072	16.78	0.9333	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			13.30420	15.908	18.40	0.0317	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,401.20420	2,107.108	18.40	0.9683	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			836.42620	644.241	17.89	0.6154	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			238.52620	343.041	17.89	0.3846	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			558.18100	419.752	18.85	0.4563	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			460.28100	618.552	18.85	0.5437	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			915.76040	711.331	17.69	0.6549	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			197.86040	290.130	17.69	0.3451	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,379.58500	1,625.117	21.50	0.8175	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			191.08500	139.817	21.50	0.1825	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			695.60530	529.549	18.37	0.5349	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			344.10530	474.849	18.37	0.4651	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,088.01540	1,316.811	20.81	0.7607	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			259.51540	191.511	20.81	0.2393	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			723.78260	552.607	18.28	0.5508	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			322.28260	447.907	18.28	0.4492	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			44.34130	64.063	16.86	0.1106	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,645.84130	1,368.763	16.86	0.8894	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			560.65550	735.947	19.25	0.5897	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			492.15550	370.647	19.25	0.4103	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			50.76000	75.580	16.87	0.1240	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,609.36000	1,337.080	16.87	0.8760	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			405.08120	547.118	18.58	0.4915	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			669.08120	513.818	18.58	0.5085	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			180.03220	262.013	17.57	0.3099	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,034.03220	818.713	17.57	0.6901	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			846.17710	1,045.980	19.89	0.6438	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			458.67710	359.680	19.89	0.3562	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			811.75390	646.562	18.33	0.5504	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			401.95390	535.762	18.33	0.4496	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,267.01310	1,497.509	20.89	0.7419	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			316.81310	248.309	20.89	0.2581	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			839.32830	669.658	18.25	0.5639	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			379.52830	508.858	18.25	0.4361	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,549.42510	1,793.044	21.49	0.7913	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			249.22510	193.844	21.49	0.2087	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			721.27050	906.304	19.45	0.5966	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			541.07050	427.104	19.45	0.4034	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			62.38970	84.438	16.73	0.1213	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,802.18970	1,525.238	16.73	0.8787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,729.66550	1,458.282	16.79	0.8641	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			69.86550	97.482	16.79	0.1359	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			147.26970	210.849	17.18	0.2438	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,317.06970	1,081.649	17.18	0.7562	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			916.46020	750.565	18.32	0.5626	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			449.56020	584.765	18.32	0.4374	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,437.47150	1,669.742	21.01	0.7311	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			364.37150	295.542	21.01	0.2689	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			943.67700	773.736	18.24	0.5746	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			426.77700	557.936	18.24	0.4254	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,810.67880	1,544.516	16.80	0.8468	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			93.77880	128.716	16.80	0.1532	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			874.16560	1,066.432	19.65	0.6032	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			581.06560	472.232	19.65	0.3968	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,728.73300	1,971.069	21.54	0.7772	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			295.63300	236.869	21.54	0.2228	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			113.49980	158.714	16.92	0.1797	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,690.39980	1,434.514	16.92	0.8203	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			24.60480	33.512	16.84	0.0495	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,607.10480	2,314.612	16.84	0.9505	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			583.19630	739.291	18.73	0.4959	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			797.49630	652.191	18.73	0.5041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			635.32840	796.479	18.86	0.5056	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			798.02840	657.079	18.86	0.4944	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,456.36240	1,687.135	20.94	0.7181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			399.06240	327.735	20.94	0.2819	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,057.92960	3,755.657	19.29	0.9921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			521.17700	665.516	18.49	0.4574	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			0.00000	1,392.188	17.04	0.7930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			0.00000	201.588	17.04	0.2070	258,435.69	1,282	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			898.81030	741.811	18.51	0.5404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			526.11030	671.211	18.51	0.4596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			445.62220	577.621	18.23	0.4210	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,526.95050	1,761.221	21.10	0.7299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			379.65050	311.821	21.10	0.2701	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			893.76840	737.529	18.52	0.5381	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			531.06840	676.929	18.52	0.4619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			903.87700	746.116	18.49	0.5426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			471.96030	387.697	20.43	0.3250	497,027.94	1,282	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,061.71730	881.422	18.02	0.6091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			389.01730	510.822	18.02	0.3909	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			0.00000	795.029	18.31	0.5675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			0.00000	604.429	18.31	0.4325	774,877.72	1,282	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			988.32220	818.221	18.23	0.5790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			674.05530	840.469	18.98	0.5204	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	14/06/2019	Foreign Exchange Option	15.32	Put			1,100.24330	1,308.796	20.13	0.6463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			522.94330	429.396	20.13	0.3537	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,687.44520	1,926.815	21.37	0.7553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			340.14520	277.415	21.37	0.2447	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,229.26030	1,447.097	20.43	0.6750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			662.87210	827.794	18.95	0.5162	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,342.04080	3,624.594	24.27	0.8984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			124.74080	105.194	24.27	0.1016	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,333.60110	1,557.723	20.67	0.6959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			436.30110	358.323	20.67	0.3041	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			766.75530	631.069	18.98	0.4796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			873.84580	720.638	18.59	0.5292	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,614.62720	1,851.821	21.25	0.7441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			357.32720	292.421	21.25	0.2559	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,103.05520	917.225	17.90	0.6255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			360.35520	476.625	17.90	0.3745	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			775.57210	638.394	18.95	0.4838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			317.01880	420.948	17.71	0.3463	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,318.51210	1,541.765	20.64	0.6930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			441.21210	362.365	20.64	0.3070	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			950.27870	1,146.387	19.75	0.6083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			592.97870	486.987	19.75	0.3917	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			551.14580	700.038	18.59	0.4708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			373.41490	306.476	21.14	0.2662	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,212.69060	1,009.464	17.63	0.6655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			299.99060	398.864	17.63	0.3345	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,846.39850	1,582.938	16.82	0.8406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			103.69850	142.338	16.82	0.1594	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,179.71880	981.548	17.71	0.6537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			143.64510	198.945	17.03	0.2050	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			773.04330	951.505	19.27	0.5551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			695.74330	572.105	19.27	0.4449	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			352.88930	467.086	17.87	0.3698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,115.58930	927.686	17.87	0.6302	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,550.71490	1,785.876	21.14	0.7338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,736.81860	1,481.978	16.93	0.8165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,064.45010	1,789.888	16.73	0.8802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			71.75010	99.288	16.73	0.1198	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,266.18030	1,486.315	20.52	0.6826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			458.88030	376.915	20.52	0.3174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,646.34510	1,399.545	17.03	0.7950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.22960	5.057	19.29	0.0079	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,495.57270	2,206.355	16.58	0.9366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			32.87270	45.756	16.58	0.0634	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,863.50030	1,599.062	16.81	0.8440	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			100.80030	138.462	16.81	0.1560	0.00	0	911

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			124.11860	171.378	16.93	0.1835	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			720.92910	891.874	19.07	0.5312	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			754.72910	623.174	19.07	0.4688	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,656.51490	2,923.560	22.80	0.8553	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			190.31490	154.860	22.80	0.1447	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,883.31340	2,126.226	21.57	0.7682	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			331.81340	271.627	21.57	0.2318	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,005.06080	837.938	18.30	0.5721	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			486.56080	622.538	18.30	0.4279	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,591.90700	1,826.109	21.10	0.7257	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			610.61260	505.736	19.80	0.3904	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			400.40700	331.509	21.10	0.2743	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,032.07970	861.200	18.22	0.5831	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			463.57970	595.800	18.22	0.4169	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			113.06400	155.522	16.83	0.1648	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,881.56400	1,620.922	16.83	0.8352	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,012.11260	1,210.336	19.80	0.6096	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			148.28640	203.011	16.97	0.2001	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,732.28640	1,483.811	16.97	0.7999	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,984.09130	2,229.726	21.68	0.7765	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			321.79130	264.027	21.68	0.2235	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,537.03890	1,305.553	17.22	0.7477	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			209.33890	281.253	17.22	0.2523	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,044.84240	2,288.823	21.64	0.7576	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			375.34240	314.023	21.64	0.2424	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,102.87420	935.620	18.26	0.5823	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			522.37420	660.420	18.26	0.4177	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,753.78170	1,989.368	21.20	0.7186	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			649.11350	547.752	19.97	0.3872	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			444.28170	374.568	21.20	0.2814	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,129.62570	958.941	18.18	0.5924	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			499.12570	633.741	18.18	0.4076	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			129.06850	181.047	16.73	0.1732	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,959.56850	1,706.247	16.73	0.8268	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,158.61350	1,362.552	19.97	0.6128	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,773.67890	1,533.484	17.02	0.7836	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			181.27890	246.383	17.02	0.2164	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			649.38310	802.872	18.59	0.4581	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,024.48310	871.872	18.59	0.5419	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,927.79650	2,166.073	21.38	0.7318	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			432.89650	365.073	21.38	0.2682	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,217.87190	2,464.051	21.74	0.7535	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			405.17190	344.151	21.74	0.2465	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,188.56530	1,020.915	18.23	0.5906	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			551.26530	690.815	18.23	0.4094	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,918.45530	2,155.137	21.30	0.7167	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		475.75530	405.237	21.30	0.2833	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,215.16140	1,044.311	18.15	0.6001	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		527.86140	664.211	18.15	0.3999	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		143.79430	201.334	16.62	0.1784	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,031.09430	1,781.434	16.62	0.8216	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,306.78910	1,516.369	20.14	0.6190	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		674.08910	576.469	20.14	0.3810	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		214.76110	287.882	17.02	0.2292	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,817.76110	1,583.482	17.02	0.7708	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		772.38640	937.396	18.84	0.4837	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		999.18640	856.596	18.84	0.5163	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,287.86150	4,574.698	25.36	0.8789	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		186.56150	165.798	25.36	0.1211	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,180.54640	3,872.177	17.30	0.9859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		11.04640	10.977	17.30	0.0141	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,485.65220	2,211.964	15.66	0.8957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		66.15220	100.764	15.66	0.1043	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,569.31900	1,792.003	20.58	0.6533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		618.81900	533.203	20.58	0.3467	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,338.12810	1,547.382	20.10	0.6128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		707.62810	608.582	20.10	0.3872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,395.42660	1,204.559	17.76	0.6467	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		445.92660	563.359	17.76	0.3533	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,665.05520	2,921.742	22.25	0.7863	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		354.55520	302.942	22.25	0.2137	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,256.27640	1,085.346	18.13	0.6024	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		546.77640	684.146	18.13	0.3976	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,208.65580	3,483.129	23.20	0.8253	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		278.15580	244.329	23.20	0.1747	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,010.35370	869.257	18.89	0.5127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		810.85370	978.057	18.89	0.4873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,781.87480	4,063.944	24.31	0.8536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		231.37480	205.144	24.31	0.1464	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		704.62040	606.047	20.12	0.3859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,345.12040	1,554.847	20.12	0.6141	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,280.93970	3,557.403	23.34	0.8294	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		270.43970	238.603	23.34	0.1706	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		760.89750	653.638	19.84	0.4105	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,221.39750	1,422.438	19.84	0.5895	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,022.08710	3,289.247	22.82	0.8139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		301.58710	260.447	22.82	0.1861	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,193.68700	1,030.133	18.31	0.5806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		604.18700	748.933	18.31	0.4194	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,587.13640	4,861.925	25.26	0.8883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		186.63640	153.125	25.26	0.1117	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		3,932.07910	4,215.538	24.60	0.8597	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		221.57910	196.738	24.60	0.1403	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,323.56240	1,143.457	17.94	0.6244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		494.06240	622.257	17.94	0.3756	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,294.47720	1,118.889	18.02	0.6152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		514.97720	647.689	18.02	0.3848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		3,969.73980	4,253.530	24.67	0.8612	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		219.23980	194.730	24.67	0.1388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,432.45070	1,236.251	17.67	0.6579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		422.95070	535.051	17.67	0.3421	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,747.52450	1,520.073	17.18	0.7434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		268.02450	348.873	17.18	0.2566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,613.80490	3,894.170	23.99	0.8461	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		243.30490	215.370	23.99	0.1539	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,882.69650	1,648.458	16.99	0.7763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		213.19650	287.258	16.99	0.2237	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,740.36690	1,513.527	17.19	0.7416	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		270.86690	352.327	17.19	0.2584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,733.22510	1,506.997	17.20	0.7398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		273.72510	355.797	17.20	0.2602	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,273.47640	1,104.571	18.17	0.5986	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		577.47640	717.771	18.17	0.4014	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		154.57160	221.450	16.56	0.1826	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,100.57160	1,858.250	16.56	0.8174	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,438.65480	1,652.440	20.25	0.6214	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		704.65480	609.240	20.25	0.3786	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		509.63320	437.817	21.33	0.2868	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,063.63320	2,301.017	21.33	0.7132	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,299.98950	1,128.062	18.10	0.6075	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		553.98950	691.262	18.10	0.3925	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,379.98070	2,627.404	21.78	0.7493	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		435.98070	374.204	21.78	0.2507	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		244.72010	325.391	17.07	0.2385	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,864.52010	1,635.791	17.07	0.7615	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,230.67550	2,470.530	21.44	0.7126	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		536.57550	465.430	21.44	0.2874	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,358.16990	1,188.189	18.16	0.6061	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		602.26990	743.289	18.16	0.3939	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		281.51570	367.269	17.12	0.2493	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,897.41570	1,672.170	17.12	0.7507	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,175.89350	1,936.272	16.54	0.8138	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		169.99350	241.372	16.54	0.1862	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,385.99890	1,211.792	18.08	0.6145	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		580.09890	716.892	18.08	0.3855	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,592.01990	1,810.141	20.42	0.6267	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		727.91990	635.041	20.42	0.3733	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,549.33610	2,798.340	21.88	0.7460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			465.23610	403.240	21.88	0.2540	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,691.75140	2,941.867	21.95	0.7422	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			493.95140	431.567	21.95	0.2578	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,436.57960	1,264.196	18.13	0.6127	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			624.37960	764.496	18.13	0.3873	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,371.55630	2,613.270	21.52	0.7107	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			753.18880	661.596	20.53	0.3709	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			563.75630	492.970	21.52	0.2893	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,464.31070	1,287.918	18.06	0.6207	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			602.11070	738.218	18.06	0.3793	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			184.46190	258.309	16.52	0.1885	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,246.66190	2,008.009	16.52	0.8115	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,720.98880	1,941.896	20.53	0.6291	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			316.13050	406.812	17.16	0.2570	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,944.23050	1,722.212	17.16	0.7430	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			938.44330	1,109.192	18.94	0.4759	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,170.44330	1,028.392	18.94	0.5241	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,828.46870	1,615.973	17.42	0.7087	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			399.06870	499.773	17.42	0.2913	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,356.98500	2,596.937	21.43	0.7013	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			596.38500	523.137	21.43	0.2987	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,158.55330	5,427.416	24.78	0.8728	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,574.25960	1,786.276	20.19	0.5990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			500.98820	439.048	22.02	0.2566	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,575.52670	1,388.032	17.87	0.6441	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			556.12670	681.832	17.87	0.3559	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			846.61140	745.026	20.18	0.4021	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,567.21140	1,778.826	20.18	0.5979	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			843.65960	742.476	20.19	0.4010	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			247.95330	203.616	24.78	0.1272	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,236.80530	2,939.142	14.75	0.9443	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			37.40530	52.942	14.75	0.0557	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			849.57510	747.587	20.17	0.4033	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,560.17510	1,771.387	20.17	0.5967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,791.58820	3,042.848	22.02	0.7434	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,840.49430	3,091.577	22.00	0.7382	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			524.89430	461.777	22.00	0.2618	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,520.26750	1,345.356	18.09	0.6195	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			645.86750	785.156	18.09	0.3805	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,518.83320	2,761.990	21.57	0.7086	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			593.23320	522.190	21.57	0.2914	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,547.92520	1,369.227	18.02	0.6272	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			623.52520	759.027	18.02	0.3728	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			198.27610	276.828	16.52	0.1907	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,322.67610	2,087.028	16.52	0.8093	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,863.54340	2,087.509	20.63	0.6322	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			777.94340	687.709	20.63	0.3678	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			347.65340	446.620	17.23	0.2641	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,985.95340	1,770.620	17.23	0.7359	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			381.61780	482.233	17.28	0.2693	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,030.61780	1,817.933	17.28	0.7307	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			415.47550	517.730	17.34	0.2736	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,080.37550	1,871.330	17.34	0.7264	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,440.47500	3,148.085	15.13	0.9287	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			65.87500	83.885	15.13	0.0713	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,863.72200	1,674.109	17.85	0.6695	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			589.12200	709.909	17.85	0.3305	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,146.74000	1,025.888	19.81	0.4667	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,472.14000	1,661.688	19.81	0.5333	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,077.30820	3,321.619	22.17	0.7174	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			631.90820	565.819	22.17	0.2826	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,143.30750	1,022.829	19.82	0.4656	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,478.70750	1,668.629	19.82	0.5344	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,139.88670	1,019.774	19.83	0.4645	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,485.28670	1,675.575	19.83	0.5355	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			451.50500	553.752	17.41	0.2774	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,132.30500	1,925.152	17.41	0.7226	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,169.14750	1,967.149	17.46	0.7189	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			481.04750	586.649	17.46	0.2811	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			515.91090	621.886	17.51	0.2836	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,226.31090	2,026.786	17.51	0.7164	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,537.30920	1,398.028	19.27	0.5468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,225.70920	1,391.228	19.27	0.4532	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,533.31350	1,394.258	19.28	0.5457	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,231.71350	1,397.458	19.28	0.4543	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,529.33040	1,390.491	19.29	0.5445	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,237.73040	1,403.691	19.29	0.4555	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,368.53720	1,534.826	19.45	0.4625	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,567.93720	1,432.326	19.45	0.5375	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,695.01440	1,558.119	19.38	0.5535	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,363.61440	1,525.519	19.38	0.4465	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,691.08400	1,554.392	19.39	0.5525	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,369.68400	1,531.792	19.39	0.4475	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,687.16520	1,550.645	19.40	0.5515	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,375.76520	1,538.045	19.40	0.4485	0.00	0	0
Total \$ / R Option												2,345,821.27	7,446	5,289,167
Total \$ / R												1,030,992,756.07	79,452	6,038,111
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.28580		14.58190			0.0000	71,429.00	5	417
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.44060		14.74270			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.61120		14.91950			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 MAXI On	13/12/2019	Foreign Exchange Future			14.77620		15.08940			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.97420		15.28460			0.0000	0.00	0	0
Total \$ / R MAXI Future											71,429.00	5	417
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			78,187.43520	59,062.380	17.87	0.6049	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			22,997.43520	33,482.380	17.87	0.3951	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			77,550.23540	58,533.938	17.89	0.6014	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			23,360.23540	33,953.938	17.89	0.3986	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			78,827.96460	59,594.773	17.85	0.6084	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			22,637.96460	33,014.774	17.85	0.3916	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			89,881.03460	74,181.079	18.51	0.5404	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			52,611.03460	67,121.079	18.51	0.4596	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			89,376.83710	73,752.916	18.52	0.5381	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			53,106.83710	67,692.916	18.52	0.4619	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			90,387.69590	74,611.569	18.49	0.5426	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			52,117.69590	66,551.569	18.49	0.4574	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			101,903.65370	87,688.266	18.86	0.5161	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			79,953.65370	96,568.266	18.86	0.4839	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			101,468.81750	87,306.381	18.87	0.5144	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			80,518.81750	97,186.381	18.87	0.4856	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			102,340.86260	88,071.885	18.84	0.5178	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			79,390.86260	95,951.885	18.84	0.4822	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			160,474.39380	141,392.119	17.81	0.6520	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			53,534.39380	65,772.119	17.81	0.3480	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			159,886.55070	140,864.454	17.82	0.6504	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			53,946.55070	66,244.454	17.82	0.3496	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			161,064.03980	141,921.053	17.80	0.6535	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			53,124.03980	65,301.053	17.80	0.3465	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			151,450.07930	136,079.468	18.70	0.5790	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			90,990.07930	106,659.468	18.70	0.4210	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			150,993.98290	135,664.338	18.71	0.5777	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			91,533.98290	107,244.338	18.71	0.4223	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			151,907.70990	136,495.394	18.68	0.5803	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			90,447.70990	106,075.394	18.68	0.4197	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											71,429.00	5	417
£ / R	On	21/01/2019			17.92950		18.25460			0.0000	0.00	0	4,112
£ / R	On	31/01/2019			17.95900		18.27270			0.0000	0.00	0	27
£ / R	On	28/02/2019			18.04530		18.35200			0.0000	0.00	0	47
£ / R	On	18/03/2019			18.10070		18.40860			0.0000	181,007.00	10	397,081
£ / R	On	29/03/2019			18.13460		18.44330			0.0000	0.00	0	80
£ / R	On	14/06/2019			18.37420		18.68980			0.0000	0.00	0	5,764
£ / R	On	16/09/2019			18.67120		18.99500			0.0000	9,802,380.00	525	16,675
£ / R	On	13/12/2019			18.95470		19.28500			0.0000	0.00	0	247

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 Future			19.28500		19.61230			0.0000	0.00	0	0
Total £ / R Future												9,983,387.00	535	424,033
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			203.85600	354.083	17.17	0.5879	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			368.45600	193.583	17.17	0.4121	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			692.05150	925.319	18.60	0.8075	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			174.75150	94.319	18.60	0.1925	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			226.03880	312.276	17.24	0.3641	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			908.03880	687.576	17.24	0.6359	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			801.94740	609.757	17.33	0.5441	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			393.34740	509.057	17.33	0.4559	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,067.84880	3,363.513	20.71	0.9626	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			36.44880	24.213	20.71	0.0374	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,741.47680	2,002.416	19.44	0.8653	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			150.07680	103.116	19.44	0.1347	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			306.50920	219.555	18.57	0.2539	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,087.90920	1,308.855	18.57	0.7461	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,898.94280	2,165.626	19.60	0.8843	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			127.54280	86.326	19.60	0.1157	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			951.99150	1,159.868	18.36	0.7087	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			360.59150	260.568	18.36	0.2913	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			636.55560	476.517	17.58	0.4602	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			527.95560	675.817	17.58	0.5398	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			631.46970	472.596	17.59	0.4575	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			532.86970	681.896	17.59	0.5425	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			641.66910	480.465	17.57	0.4629	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			523.06910	669.765	17.57	0.5371	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			459.94260	581.878	17.43	0.4716	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			813.24260	626.478	17.43	0.5284	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			901.72880	743.774	17.67	0.4764	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			841.92880	999.574	17.67	0.5236	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			896.99130	739.848	17.68	0.4746	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			847.19130	1,005.648	17.68	0.5254	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			906.48960	747.718	17.66	0.4782	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			836.68960	993.518	17.66	0.5218	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,193.00180	1,029.834	17.66	0.5080	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,018.00180	1,178.634	17.66	0.4920	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,188.27550	1,025.740	17.66	0.5066	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,023.27550	1,184.540	17.66	0.4934	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,197.74280	1,033.941	17.65	0.5094	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,012.74280	1,172.741	17.65	0.4906	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,048.39220	924.210	18.26	0.4183	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,733.39220	1,939.510	18.26	0.5817	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,055.33570	930.247	18.25	0.4204	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,720.33570	1,925.547	18.25	0.5796	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,051.85860	927.220	18.26	0.4194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,726.85860	1,932.520	18.26	0.5806	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,294.01420	1,159.527	18.75	0.4414	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,981.71420	2,174.527	18.75	0.5586	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,290.48950	1,156.393	18.75	0.4405	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,988.18950	2,181.393	18.75	0.5595	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,297.54800	1,162.671	18.74	0.4423	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,975.24800	2,167.670	18.74	0.5577	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												9,983,387.00	535	430,533
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13244		0.13607			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13486		0.13857			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13752		0.14131			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14009		0.14394			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14315		0.14703			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,701.01290	1,388.887	24.92	0.8266	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			93.71290	144.887	24.92	0.1734	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			931.61150	704.851	24.56	0.5887	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			324.31150	460.851	24.56	0.4113	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,624.92970	2,272.693	25.29	0.9553	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			17.62970	28.693	25.29	0.0447	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,186.15080	976.997	20.19	0.6333	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			329.55080	491.397	20.19	0.3667	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			696.28700	561.579	21.78	0.4261	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			839.68700	1,075.979	21.78	0.5739	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,916.65600	1,618.809	18.04	0.8494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			60.05600	133.209	18.04	0.1506	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			956.26460	1,153.139	22.17	0.5015	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,369.04820	2,039.589	21.18	0.8046	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			238.44820	287.589	21.18	0.1954	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,650.30440	1,387.477	21.68	0.6558	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			519.70440	635.477	21.68	0.3442	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			1,086.86460	905.139	22.17	0.4985	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,663.99730	2,324.173	20.35	0.8115	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			269.79730	314.873	20.35	0.1885	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,952.87500	1,675.682	21.07	0.6802	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			558.67500	666.382	21.07	0.3198	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,383.24130	1,182.701	21.79	0.5433	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			989.04130	1,173.401	21.79	0.4567	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,719.69370	1,496.493	21.62	0.5841	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,016.99370	1,181.193	21.62	0.4159	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,273.92030	1,120.201	22.51	0.4735	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,571.22030	1,804.901	22.51	0.5265	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	0.13	Call			2,291.54810	1,999.658	20.72	0.7049	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			588.84810	684.358	20.72	0.2951	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.12520		16.49630			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.25110		16.60670			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.31220		16.66960			0.0000	4,551,103.80	279	123,862
€ / R	On	29/03/2019	Foreign Exchange Future			16.30270		16.65970			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.61420		16.98160			0.0000	0.00	0	24,150
€ / R	On	14/08/2019	Foreign Exchange Future			16.82980		17.20370			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.94680		17.32440			0.0000	0.00	0	10,458
€ / R	On	13/12/2019	Foreign Exchange Future			17.26490		17.65100			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.58690		17.97290			0.0000	0.00	0	0
Total € / R Future												4,551,103.80	279	163,659
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			151.55200	335.426	17.04	0.6082	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			347.85200	160.626	17.04	0.3918	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			117.03640	207.802	16.28	0.3060	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			953.73640	688.902	16.28	0.6940	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,008.22840	3,354.626	21.40	0.9711	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			27.82840	16.826	21.40	0.0289	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			214.52820	337.240	16.56	0.3829	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			884.12820	649.440	16.56	0.6171	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,179.48150	897.811	16.02	0.7450	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			109.88150	185.611	16.02	0.2550	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			793.20190	575.651	16.75	0.5711	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			263.60190	403.451	16.75	0.4289	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			786.95400	570.637	16.76	0.5678	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			267.35400	408.437	16.76	0.4322	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			799.48030	580.696	16.73	0.5744	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			259.88030	398.496	16.73	0.4256	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			284.82700	196.389	18.85	0.2496	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			945.22700	1,214.189	18.85	0.7504	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			375.70920	540.420	17.04	0.4889	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			715.40920	523.120	17.04	0.5111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			711.89600	911.594	17.66	0.5266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			829.01740	662.165	17.67	0.4715	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			717.41740	917.965	17.67	0.5285	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			824.56450	658.556	17.69	0.4696	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			722.96450	924.356	17.69	0.5304	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			833.49600	665.794	17.66	0.4734	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			376.49190	495.878	16.36	0.3280	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,550.19190	1,295.678	16.36	0.6720	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,776.76850	3,092.327	20.94	0.8070	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			330.46850	272.127	20.94	0.1930	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,415.25500	1,182.090	16.63	0.6330	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			451.55500	592.290	16.63	0.3670	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,014.27030	840.335	17.64	0.4965	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			820.57030	1,020.535	17.64	0.5035	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,294.20420	1,535.403	18.46	0.5925	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			835.26420	699.407	18.47	0.4062	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,300.86420	1,542.607	18.47	0.5938	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			841.95820	705.016	18.45	0.4088	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,287.55820	1,528.216	18.45	0.5912	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,884.04060	2,164.390	19.51	0.6876	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			608.44060	511.190	19.51	0.3124	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			838.60420	702.203	18.46	0.4075	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,962.50540	1,699.627	16.26	0.6923	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			461.50540	584.727	16.26	0.3077	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,447.30480	3,770.372	21.22	0.7765	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,420.53480	1,656.965	18.34	0.5591	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,980.07570	3,602.052	15.67	0.9434	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			59.07570	67.152	15.67	0.0566	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			478.30480	415.272	21.22	0.2235	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,058.05510	908.871	18.35	0.4397	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,427.05510	1,663.970	18.35	0.5603	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,054.58770	905.887	18.36	0.4386	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,433.58770	1,670.987	18.36	0.5614	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,061.53480	911.865	18.34	0.4409	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,214.30570	1,065.367	18.60	0.4458	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,701.40570	1,938.467	18.60	0.5542	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,210.94970	1,062.433	18.61	0.4448	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,708.04970	1,945.533	18.61	0.5552	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,217.66430	1,068.312	18.59	0.4468	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,694.76430	1,931.412	18.59	0.5532	0.00	0	0
Total € / R Option												0.00	0	185,700
Total € / R												4,551,103.80	279	349,359
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.06820		10.20380			0.0000	0.00	0	7,364
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.19090		10.33010			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.32510		10.46930			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.45680		10.60310			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.60770		10.75310			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,155
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			195.33670	145.429	14.81	0.3398	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			361.53670	447.228	14.81	0.6602	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			202.38410	150.987	14.76	0.3500	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			348.58410	432.787	14.76	0.6500	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			198.83250	148.184	14.78	0.3449	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			355.03250	439.984	14.78	0.6551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			853.63450	960.502	15.81	0.7502	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			181.66270	149.685	15.83	0.2474	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			861.56270	968.785	15.83	0.7526	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			179.61460	147.986	15.85	0.2450	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			869.51460	977.086	15.85	0.7550	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			183.73450	151.402	15.81	0.2498	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			682.43640	773.914	14.84	0.6095	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			388.40110	334.824	14.81	0.3959	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			669.10110	759.724	14.81	0.6041	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			385.05490	331.905	14.82	0.3932	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			675.75490	766.805	14.82	0.6068	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			381.73640	329.014	14.84	0.3905	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			765.29260	856.195	14.76	0.5865	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			465.06110	410.006	14.78	0.4112	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			771.96110	863.206	14.78	0.5888	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			471.75220	416.002	14.75	0.4159	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			758.65220	849.202	14.75	0.5841	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			833.02950	927.750	14.93	0.6094	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			436.12950	384.550	14.93	0.3906	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			468.39260	412.995	14.76	0.4135	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			576.21280	517.098	15.26	0.4339	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			883.11280	969.398	15.26	0.5661	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			572.80600	513.994	15.27	0.4318	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			889.70600	976.294	15.27	0.5682	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			579.64010	520.226	15.25	0.4359	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			876.54010	962.526	15.25	0.5641	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	25,155
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64320		10.80490			0.0000	0.00	0	2,100
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77740		10.94380			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.92350		11.09340			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.93930		11.10940			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.07910		11.25270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,000
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			332.24890	251.119	15.34	0.4665	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			257.34890	337.919	15.34	0.5335	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			327.23550	247.257	15.37	0.4612	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			262.33550	344.057	15.37	0.5388	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			337.31950	255.032	15.32	0.4718	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			252.41950	331.832	15.32	0.5282	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			512.15260	426.364	15.31	0.5121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			368.35260	448.964	15.31	0.4879	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			507.23200	422.260	15.33	0.5085	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			373.43200	454.860	15.33	0.4915	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			517.10820	430.661	15.30	0.5157	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			363.30820	443.261	15.30	0.4843	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			461.01290	398.881	16.14	0.4067	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			747.61290	855.381	16.14	0.5933	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			457.63820	395.926	16.16	0.4043	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			754.23820	862.426	16.16	0.5957	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			454.28800	392.994	16.17	0.4020	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			760.88800	869.494	16.17	0.5980	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			502.17020	443.473	16.20	0.3967	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			932.77020	1,044.173	16.20	0.6033	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			499.03440	440.751	16.22	0.3948	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			939.63440	1,051.451	16.22	0.6052	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			505.33040	446.217	16.19	0.3987	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			925.93040	1,036.917	16.19	0.6013	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			615.56010	549.328	16.50	0.4180	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,052.86010	1,160.228	16.50	0.5820	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			612.32980	546.478	16.52	0.4163	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,059.62980	1,167.379	16.52	0.5837	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			618.80800	552.193	16.49	0.4197	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,046.10800	1,153.093	16.49	0.5803	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,000
CF CANDCO	On	18/03/2019	Foreign Exchange Future			116.49000		188.43000			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			14.52410		14.83830			0.0000	0.00	0	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			14.80910		15.13020			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.12110		15.45140			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.42090		15.76020			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.71720		16.05240			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,193
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			661.64250	468.702	17.06	0.5347	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			293.34250	414.602	17.06	0.4653	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			655.66620	463.887	17.07	0.5311	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			297.36620	419.787	17.07	0.4689	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			667.65110	473.554	17.05	0.5383	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			289.35110	409.454	17.05	0.4617	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			913.05510	728.658	17.60	0.5415	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			512.85510	649.558	17.60	0.4585	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			907.71860	724.103	17.61	0.5392	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			517.51860	655.003	17.61	0.4608	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			918.41950	733.237	17.59	0.5438	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			508.21950	644.137	17.59	0.4562	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			846.84440	711.639	18.90	0.4385	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,085.44440	1,280.539	18.90	0.5615	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			843.19230	708.536	18.91	0.4370	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,091.79230	1,287.436	18.91	0.5630	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			850.50740	714.750	18.88	0.4400	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,079.10740	1,273.650	18.88	0.5600	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,053.25680	910.262	19.08	0.4642	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,243.05680	1,439.362	19.08	0.5358	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,049.57560	907.058	19.09	0.4629	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,249.37560	1,446.158	19.09	0.5371	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,045.90200	903.866	19.10	0.4616	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,255.70200	1,452.966	19.10	0.5384	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,097.24720	971.112	19.59	0.4379	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,674.84720	1,883.912	19.59	0.5621	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,094.04360	968.349	19.60	0.4369	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,681.64360	1,891.149	19.60	0.5631	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,100.46150	973.893	19.57	0.4389	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,668.06150	1,876.693	19.57	0.5611	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,193
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07490		2.11740			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09670		2.14020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			694.18690	497.128	16.50	0.4499	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			520.18690	748.128	16.50	0.5501	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			802.73990	576.211	16.23	0.5010	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			428.73990	627.211	16.23	0.4990	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			747.12100	535.397	16.37	0.4751	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			473.12100	686.397	16.37	0.5249	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,883.02080	1,544.551	15.46	0.7288	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			281.02080	377.552	15.46	0.2712	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,807.69780	1,476.008	15.46	0.7123	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			305.69780	409.008	15.46	0.2877	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,959.83550	1,614.814	15.46	0.7448	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			257.83550	347.814	15.46	0.2552	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19930		2.23280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24080		2.27560			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.28590		2.32220			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.32560		2.36680			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.47010		2.50160			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			793.35640	1,004.825	16.53	0.6298	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			602.03370	461.680	16.29	0.4148	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			674.03370	868.680	16.29	0.5852	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			559.80530	428.690	16.41	0.3921	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			731.80530	935.690	16.41	0.6079	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			521.35640	397.825	16.53	0.3702	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			394.15370	499.008	15.13	0.3221	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,583.56950	1,348.317	15.21	0.6606	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			427.56950	540.317	15.21	0.3394	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,718.49500	1,469.740	15.08	0.6948	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			362.49500	461.740	15.08	0.3052	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,650.15370	1,407.008	15.13	0.6779	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			948.80450	832.949	16.99	0.3928	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,726.80450	1,973.949	16.99	0.6072	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,016.42890	891.194	16.83	0.4143	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,594.42890	1,832.194	16.83	0.5857	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			982.05520	861.564	16.91	0.4035	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,660.05520	1,902.564	16.91	0.5965	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			914.63930	809.367	17.75	0.3348	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,646.63930	2,953.367	17.75	0.6652	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			890.39850	788.148	17.82	0.3275	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,722.39850	3,032.148	17.82	0.6725	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			939.61320	831.231	17.67	0.3424	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,571.61320	2,875.231	17.67	0.6576	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,485.08940	1,387.767	18.17	0.4294	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,569.08940	2,786.767	18.17	0.5706	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,454.20240	1,359.304	18.23	0.4224	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,638.20240	2,858.304	18.23	0.5776	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,516.68370	1,416.903	18.10	0.4366	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,500.68370	2,715.903	18.10	0.5634	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			1.82710		1.86500			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85060		1.88940			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 HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,029.34780	780.014	17.84	0.6168	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			279.34780	409.014	17.84	0.3832	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			965.05590	727.166	17.98	0.5894	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			315.05590	456.166	17.98	0.4106	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,096.35410	835.772	17.71	0.6441	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			246.35410	364.772	17.71	0.3559	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,642.35170	1,366.147	17.50	0.6880	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			348.35170	460.147	17.50	0.3120	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,573.81090	1,307.505	17.61	0.6698	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			379.81090	501.505	17.61	0.3302	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,712.67850	1,426.849	17.38	0.7060	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			318.67850	420.849	17.38	0.2940	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			0.13800		0.14120			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13530		0.14090			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13510		0.14070			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13630		0.13860			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13790		0.13600			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			1.65980		1.67680			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68380		1.70150			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			9.55230		9.72540			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.66980		9.84670			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.79930		9.97950			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.92090		10.10530			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.47030		10.63470			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			160.24970	229.547	14.13	0.4727	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			349.67240	247.000	14.14	0.5207	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			164.27240	234.700	14.14	0.4793	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			361.69280	256.762	14.12	0.5340	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			156.29280	224.462	14.12	0.4660	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	18/03/2019	Foreign Exchange Option	9.53	Call			355.64970	251.847	14.13	0.5273	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			345.43990	272.381	14.83	0.4168	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			418.73990	522.581	14.83	0.5832	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			341.46790	269.128	14.85	0.4129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			424.76790	529.328	14.85	0.5871	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			349.45290	275.671	14.81	0.4206	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			412.75290	515.871	14.81	0.5794	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			549.59610	458.593	14.77	0.5079	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			420.09610	509.293	14.77	0.4921	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			544.79760	454.573	14.79	0.5047	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			425.29760	515.273	14.79	0.4953	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			554.42890	462.645	14.75	0.5112	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			414.92890	503.345	14.75	0.4888	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			491.95500	420.166	15.60	0.4190	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			736.65500	849.266	15.60	0.5810	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			488.46240	417.119	15.62	0.4167	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			743.16240	856.219	15.62	0.5833	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			495.47220	423.236	15.59	0.4214	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			730.17220	842.336	15.59	0.5786	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			796.00490	715.368	16.17	0.5246	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			681.30490	765.068	16.17	0.4754	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			791.64650	711.476	16.19	0.5225	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			686.94650	771.176	16.19	0.4775	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			800.38130	719.281	16.16	0.5267	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			675.68130	758.981	16.16	0.4733	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33760		1.34970			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33970		1.35640			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			97.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	24.000		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			3.00000	124.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			197.00000	76.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			364.00000	197.000		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			264.00000	97.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			464.00000	297.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/03/2019	Foreign Exchange Future				1.26700		1.26240			0.0000	6,335.00	5	400
QUANTO £On	14/06/2019	Foreign Exchange Future				1.27240		1.26770			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future				1.27790		1.27320			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future				1.28280		1.27800			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future				1.28790		1.27800			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												6,335.00	5	400
Total QUANTO £ / \$												6,335.00	5	400
QUANTO €On	18/03/2019	Foreign Exchange Future				1.14180		1.14320			0.0000	0.00	0	25
QUANTO €On	14/06/2019	Foreign Exchange Future				1.15050		1.15190			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future				1.15980		1.16120			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future				1.16840		1.16980			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.17450		1.17590			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	607
Total QUANTO € / \$												0.00	0	607
SGD / R On	18/03/2019	Foreign Exchange Future				10.49520		10.70210			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future				10.63400		10.84660			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call				505.51460	369.718	15.36	0.5992	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put				143.41460	214.518	15.36	0.4008	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call				498.95730	364.326	15.38	0.5937	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put				146.85730	219.126	15.38	0.4063	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call				512.12370	375.167	15.34	0.6047	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put				140.02370	209.967	15.34	0.3953	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call				967.19980	798.216	14.81	0.7498	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put				120.59980	164.216	14.81	0.2502	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call				959.47600	791.142	14.82	0.7466	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put				122.87600	167.142	14.82	0.2534	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call				974.95620	805.327	14.81	0.7531	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put				118.35620	161.327	14.81	0.2469	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Future				2.53790		2.55090			0.0000	0.00	0	19,000
TRY / R On	14/06/2019	Foreign Exchange Future				2.45690		2.46100			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 TRY / R Future									0.00	0	19,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			39.67560	35.120	22.19	0.2465	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			218.77560	227.220	22.19	0.7535	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			37.56740	33.178	22.24	0.2355	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			226.66740	235.278	22.24	0.7645	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			41.88760	37.161	22.14	0.2578	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			210.98760	219.261	22.14	0.7422	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			2.56770	1.971	24.20	0.0148	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,071.56770	1,075.071	24.20	0.9852	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			2.45020	1.876	24.20	0.0142	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,081.45020	1,084.976	24.20	0.9858	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			2.69060	2.071	24.20	0.0155	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,061.69060	1,065.171	24.20	0.9845	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	19,000
Total Futures									1 043 259 189.60	72,830	1,387,574
Total Options									2 345 821.27	7,446	5,482,367
Grand Total:									1,045,605,010.87	80,276	6,869,941