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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2019 Foreign Exchange Future			13.86520		13.88690			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.87300		13.89500			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.87460		13.89660			0.0000	5,799,582.80	418	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.89560		13.91770			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.89890		13.92100			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.91520		13.93740			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.92020		13.94230			0.0000	10,885,596.40	782	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.92680		13.94900			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.92850		13.95060			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.93840		13.96060			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.95010		13.97220			0.0000	497,307,114.90	35,649	529,306
\$ / R On 27/03/2019 Foreign Exchange Future			13.96480		13.98710			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.96810		13.99050			0.0000	0.00	0	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.97460		13.99710			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.97940		14.00220			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.99570		14.01890			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.01380		14.03750			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.01890		14.11200			0.0000	210,283.50	15	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.02070		14.04440			0.0000	0.00	0	345
\$ / R On 31/05/2019 Foreign Exchange Future			14.07380		14.09810			0.0000	0.00	0	238
\$ / R On 03/06/2019 Foreign Exchange Future			14.07890		14.10330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			14.08060		14.10510			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.09770		14.12250			0.0000	2,819,540.00	200	110,127
\$ / R	On	20/06/2019	Foreign Exchange Future			14.10790		14.13300			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.12150		14.14670			0.0000	0.00	0	333
\$ / R	On	01/07/2019	Foreign Exchange Future			14.12660		14.15190			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.13000		14.15530			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.17800		14.20390			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.17980		14.20570			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.20120		14.22700			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.23130		14.25730			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.23660		14.26260			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.24010		14.26620			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.24190		14.26790			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.26130		14.28740			0.0000	0.00	0	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.28630		14.31220			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.29000		14.31580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.34190		14.36750			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.39240		14.42010			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.39770		14.42550			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.40130		14.42920			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.41730		14.44550			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.44940		14.47790			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.45290		14.48150			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.50500		14.53390			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.56160		14.59100			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.58710		14.61680			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.61810		14.64810			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.66760		14.69810			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.73250		14.76220			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.75150		14.78100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.83950		14.86850			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.93490		14.96510			0.0000	0.00	0	0
Total \$ / R Future												517,022,117.60	37,064	772,982
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			165.21500	172.562	16.84	0.8117	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			32.11500	17.762	16.84	0.1883	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.23740	0.573	19.33	0.0049	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			945.23740	923.573	19.33	0.9951	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			986.73840	1,007.998	20.75	0.9923	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			1.73840	0.998	20.75	0.0077	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			186.53680	193.188	14.61	0.6574	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			83.13680	67.789	14.61	0.3426	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.40930	0.296	19.64	0.0025	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.37430	0.280	25.21	0.0019	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			181.25050	155.493	13.99	0.6067	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			84.65050	80.893	13.99	0.3933	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			28.80380	22.107	16.10	0.1339	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			382.20380	397.507	16.10	0.8661	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			660.62610	680.858	17.90	0.9625	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,234.44410	1,256.201	22.81	0.9946	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			1.04410	0.801	22.81	0.0054	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			35.93730	27.835	15.80	0.1637	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			339.33730	353.235	15.80	0.8363	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,573.77430	1,595.680	25.21	0.9981	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,107.00930	1,084.896	19.64	0.9975	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			897.98730	875.667	18.49	0.9916	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			1.38730	1.067	18.49	0.0084	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			499.36270	517.463	16.88	0.9221	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			15.96270	12.063	16.88	0.0779	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			7.22610	5.458	17.90	0.0375	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			101.04580	83.683	14.31	0.4031	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			154.44580	159.083	14.31	0.5969	0.00	0	731
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,191.29010	1,211.826	18.42	0.9685	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			8.99010	7.426	18.42	0.0315	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			237.67930	219.904	14.75	0.5298	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			186.67930	191.004	14.75	0.4702	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			511.22700	524.091	16.41	0.7748	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			82.22700	72.991	16.41	0.2252	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			333.33910	341.708	15.31	0.5860	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			200.73910	186.908	15.31	0.4140	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			12.14800	11.464	15.21	0.0417	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,124.44800	1,101.664	15.21	0.9583	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			962.07270	938.611	14.60	0.9351	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			19.77270	18.411	14.60	0.0649	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			159.08510	147.641	16.01	0.3297	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			466.78510	477.441	16.01	0.6703	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,352.42620	1,371.764	18.87	0.9372	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			24.72620	21.964	18.87	0.0628	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			676.52980	690.536	16.84	0.7797	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			98.82980	90.736	16.84	0.2203	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			872.80490	888.836	17.49	0.8478	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			65.10490	59.036	17.49	0.1522	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			173.47480	161.344	15.85	0.3539	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			431.17480	441.144	15.85	0.6461	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,699.50090	1,720.007	19.50	0.9686	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			11.80090	10.207	19.50	0.0314	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			398.46010	378.277	14.63	0.6443	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			156.16010	158.077	14.63	0.3557	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			540.96540	552.274	16.17	0.6983	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			149.96540	139.074	16.17	0.3017	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			581.69560	593.412	16.35	0.7148	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			142.29560	131.912	16.35	0.2852	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,240.03540	1,257.502	18.25	0.8925	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		50.63540	45.902	18.25	0.1075	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		316.07030	299.627	15.06	0.5099	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		295.47030	301.227	15.06	0.4901	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		50.71210	46.085	18.54	0.1006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,398.51210	1,415.985	18.54	0.8994	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		50.00410	45.427	18.56	0.0993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,407.80410	1,425.327	18.56	0.9007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		51.42940	46.754	18.52	0.1020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,389.22940	1,406.654	18.52	0.8980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		298.13570	282.812	15.38	0.4637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		375.93570	382.712	15.38	0.5363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,174.12730	2,151.768	17.35	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		1.92730	1.668	17.35	0.0055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,915.28860	1,892.813	16.24	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		3.08860	2.713	16.24	0.0091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		115.53240	116.096	14.40	0.2461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		637.73240	616.196	14.40	0.7539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,473.33870	2,451.070	18.62	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		1.13870	0.970	18.62	0.0031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,642.27780	3,620.165	22.44	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.07780	0.065	22.44	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,233.93240	2,211.594	17.60	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		1.73240	1.494	17.60	0.0049	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		674.00060	685.401	16.51	0.7106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		166.20060	155.501	16.51	0.2894	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,228.58870	1,205.515	14.15	0.9521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		16.38870	15.415	14.15	0.0479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		444.06430	425.241	14.83	0.6110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		221.86430	225.141	14.83	0.3890	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,072.25920	1,087.643	17.69	0.8397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		84.45920	77.743	17.69	0.1603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,287.86050	1,304.713	18.26	0.8824	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		60.06050	54.813	18.26	0.1176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		630.56870	609.101	14.42	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		118.36870	119.001	14.42	0.2506	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,518.73120	1,536.955	18.70	0.9168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		40.93120	37.056	18.70	0.0832	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		540.66500	550.192	16.04	0.6446	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		212.86500	200.292	16.04	0.3554	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,602.77860	1,621.491	18.78	0.9276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		34.97860	31.591	18.78	0.0724	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,508.93690	1,486.175	14.51	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		6.73690	6.075	14.51	0.0208	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		384.35800	366.815	14.99	0.5562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		272.15800	276.715	14.99	0.4438	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,469.48930	1,446.692	14.34	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			7.28930	6.592	14.34	0.0226	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			364.15200	347.103	15.05	0.5363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			291.95200	297.003	15.05	0.4637	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,260.46520	1,277.151	18.19	0.8777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			62.66520	57.251	18.19	0.1223	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,111.00800	3,132.786	21.40	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			3.20800	2.886	21.40	0.0078	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			175.63610	164.534	16.41	0.3032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			643.43610	654.434	16.41	0.6968	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,006.71290	983.599	14.13	0.9074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			34.51290	33.499	14.13	0.0926	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,097.79100	1,074.645	14.14	0.9287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			25.59100	24.545	14.14	0.0713	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			318.47750	302.602	15.25	0.4874	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			346.27750	352.502	15.25	0.5126	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			218.75520	205.966	15.99	0.3634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			526.55520	535.866	15.99	0.6366	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			155.09390	144.889	16.65	0.2729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			712.89390	724.789	16.65	0.7271	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,528.02710	1,546.307	18.71	0.9180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			40.22710	36.407	18.71	0.0820	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,120.99700	3,142.777	21.45	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			3.19700	2.877	21.45	0.0078	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			103.11230	95.394	17.36	0.1915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			950.91230	965.294	17.36	0.8085	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,936.46190	1,956.623	19.10	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			18.66190	16.723	19.10	0.0413	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,530.64230	3,552.496	23.34	0.9934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			2.84230	2.596	23.34	0.0066	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			198.78220	186.745	16.17	0.3360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			576.58220	586.645	16.17	0.6640	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,716.08250	1,735.368	18.89	0.9400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			28.28250	25.468	18.89	0.0600	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,632.69120	2,654.247	19.74	0.9879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			4.89120	4.347	19.74	0.0121	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			148.78230	138.865	16.73	0.2634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			736.58230	748.765	16.73	0.7366	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,169.76740	2,190.580	19.32	0.9724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			11.96740	10.680	19.32	0.0276	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,079.40270	1,056.257	14.14	0.9247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			27.20270	26.157	14.14	0.0753	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			161.66690	151.167	16.57	0.2827	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			689.46690	701.067	16.57	0.7173	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,043.04240	2,063.531	19.20	0.9656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			15.24240	13.631	19.20	0.0344	0.00	0	1,906

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	13.12	Call			900.62270	877.674	14.12	0.8762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			48.42270	47.574	14.12	0.1238	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,859.39180	1,879.279	19.03	0.9529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			21.59180	19.378	19.03	0.0471	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			704.27500	682.196	14.27	0.7924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			92.07500	92.095	14.27	0.2076	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			790.42910	767.865	14.11	0.8354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			68.22910	67.765	14.11	0.1646	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,415.26180	2,436.540	19.54	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			7.46180	6.640	19.54	0.0179	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			473.22480	453.863	14.76	0.6357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			201.02480	203.763	14.76	0.3643	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			101.65230	94.009	17.39	0.1891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			959.45230	973.909	17.39	0.8109	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			485.24160	465.673	14.73	0.6456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			193.04160	195.573	14.73	0.3544	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			115.55680	107.218	17.17	0.2116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			883.35680	897.118	17.17	0.7884	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			100.21430	92.646	17.41	0.1867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			968.01430	982.546	17.41	0.8133	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			421.64660	403.274	14.89	0.5910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			239.44660	243.174	14.89	0.4090	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,051.07700	3,072.842	21.12	0.9920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			3.27700	2.942	21.12	0.0080	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,130.98610	3,152.769	21.49	0.9923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			3.18610	2.869	21.49	0.0077	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,260.85580	3,282.665	22.09	0.9927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			3.05580	2.765	22.09	0.0073	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			302.11000	286.676	15.35	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			369.91000	376.576	15.35	0.5316	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,030.39460	4,052.310	25.65	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2.59460	2.410	25.65	0.0056	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,429.46280	4,451.446	26.35	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.66280	1.546	26.35	0.0037	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			67.26820	61.566	18.07	0.1305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,215.06820	1,231.466	18.07	0.8695	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			60.91570	55.614	18.23	0.1192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,278.71570	1,295.514	18.23	0.8808	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,001.13840	3,022.891	20.89	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			3.33840	2.991	20.89	0.0082	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,991.15110	3,012.901	20.85	0.9917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			3.35110	3.001	20.85	0.0083	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			66.32110	60.677	18.09	0.1288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,224.12110	1,240.577	18.09	0.8712	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			461.40810	442.259	14.79	0.6258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			209.20810	212.159	14.79	0.3742	0.00	0	10,000

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	16.58	Put			2,612.88370	2,634.418	19.72	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			5.08370	4.518	19.72	0.0126	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			75.36730	69.174	17.88	0.1447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,143.16730	1,159.074	17.88	0.8553	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,330.79360	3,352.615	22.42	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			2.99360	2.715	22.42	0.0071	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			568.24470	547.466	14.54	0.7082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			146.04470	147.365	14.54	0.2918	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			962.04890	938.984	14.13	0.8952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			39.84890	38.884	14.13	0.1048	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,336.48770	2,357.637	19.47	0.9794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			8.68770	7.737	19.47	0.0206	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,565.31830	1,583.820	18.75	0.9229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			37.51830	33.920	18.75	0.0771	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			874.72430	851.844	14.12	0.8675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			52.52430	51.744	14.12	0.1325	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			602.38880	581.212	14.47	0.7314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			130.18880	131.112	14.47	0.2686	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			535.32420	514.983	14.62	0.6845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			163.12420	164.883	14.62	0.3155	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			131.32560	122.245	16.96	0.2365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			809.12560	822.145	16.96	0.7635	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			69.20560	63.384	18.02	0.1339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,197.00560	1,213.284	18.02	0.8661	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			727.26120	705.031	14.23	0.8046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			85.06120	84.931	14.23	0.1954	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,584.02750	1,602.637	18.76	0.9253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			36.22750	32.737	18.76	0.0747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,878.62110	1,898.580	19.04	0.9544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			20.82110	18.680	19.04	0.0456	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,098.72640	1,114.311	17.76	0.8457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			80.92640	74.411	17.76	0.1543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			243.86310	230.201	15.78	0.3966	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			471.66310	480.101	15.78	0.6034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,023.61610	2,044.049	19.18	0.9644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			15.81610	14.149	19.18	0.0356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			173.22990	162.229	16.44	0.2997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			651.02990	662.129	16.44	0.7003	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			104.59160	96.798	17.34	0.1939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			942.39160	956.698	17.34	0.8061	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,107.58140	1,123.232	17.79	0.8477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			79.78140	73.332	17.79	0.1523	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			674.24410	652.392	14.33	0.7756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			102.04410	102.292	14.33	0.2244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			180.54540	169.238	16.36	0.3103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			628.34540	639.138	16.36	0.6897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,190.87530	1,167.770	14.15	0.9461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			18.67530	17.670	14.15	0.0539	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,306.18600	1,323.147	18.30	0.8854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			58.38600	53.247	18.30	0.1146	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			389.53480	371.870	14.97	0.5611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			267.33480	271.770	14.97	0.4389	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			31.46560	28.376	18.84	0.0660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,659.26560	1,678.275	18.84	0.9340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,472.42830	1,490.358	18.66	0.9102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			44.62830	40.458	18.66	0.0898	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			933.89360	948.123	17.32	0.8036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			106.09360	98.223	17.32	0.1964	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			505.67600	514.662	15.91	0.6244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			227.87600	214.762	15.91	0.3756	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			522.50410	502.347	14.64	0.6748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			170.30410	172.247	14.64	0.3252	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			658.65540	669.854	16.46	0.7038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			170.85540	159.955	16.46	0.2962	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			405.36420	387.342	14.93	0.5761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			253.16420	257.242	14.93	0.4239	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			2.96860	2.696	22.56	0.0070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,360.76860	3,382.595	22.56	0.9930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,677.97100	5,700.056	26.35	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.17100	0.156	26.35	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			317.80870	323.490	15.12	0.4884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			340.00870	323.590	15.12	0.5116	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,218.69630	2,239.618	19.36	0.9747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			10.89630	9.718	19.36	0.0253	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,333.76490	1,350.884	18.37	0.8898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			55.96490	50.984	18.37	0.1102	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			5.42670	4.931	15.19	0.0154	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,782.52670	1,759.731	15.19	0.9846	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			354.21480	338.195	15.34	0.4970	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			367.11480	373.395	15.34	0.5030	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			191.83820	180.505	16.59	0.3046	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			704.73820	715.705	16.59	0.6954	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			411.22410	392.932	15.12	0.5511	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			304.12410	308.132	15.12	0.4489	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,502.51030	1,518.981	18.69	0.8893	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			63.01030	57.081	18.69	0.1107	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			286.39850	272.103	15.89	0.4161	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			495.89850	504.003	15.89	0.5839	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,838.23480	1,856.224	19.22	0.9294	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			38.73480	34.324	19.22	0.0706	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			678.20770	657.303	14.59	0.7404	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			137.70770	139.203	14.59	0.2596	0.00	0	600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	29/03/2019		Foreign Exchange Option	13.87	Put		304.52850	308.488	15.17	0.4435	0.00	0	0
\$ / R	On	29/03/2019		Foreign Exchange Option	13.87	Call		425.02850	406.588	15.17	0.5565	0.00	0	600
\$ / R	On	29/03/2019		Foreign Exchange Option	14.40	Put		634.49930	644.439	16.38	0.6576	0.00	0	0
\$ / R	On	29/03/2019		Foreign Exchange Option	14.40	Call		224.99930	212.539	16.38	0.3424	0.00	0	600
\$ / R	On	29/03/2019		Foreign Exchange Option	13.00	Put		43.10930	43.484	14.02	0.1069	0.00	0	500
\$ / R	On	29/03/2019		Foreign Exchange Option	13.00	Call		1,033.60930	1,011.584	14.02	0.8931	0.00	0	0
\$ / R	On	29/03/2019		Foreign Exchange Option	14.67	Put		841.41180	853.579	17.04	0.7408	0.00	0	0
\$ / R	On	29/03/2019		Foreign Exchange Option	14.67	Call		161.91180	151.679	17.04	0.2592	0.00	0	500
\$ / R	On	29/03/2019		Foreign Exchange Option	14.25	Call		269.72130	255.890	16.02	0.3967	0.00	0	0
\$ / R	On	29/03/2019		Foreign Exchange Option	14.25	Put		529.22130	537.790	16.02	0.6033	0.00	0	250
\$ / R	On	02/04/2019		Foreign Exchange Option	13.05	Put		54.72900	54.850	14.09	0.1255	0.00	0	0
\$ / R	On	02/04/2019		Foreign Exchange Option	13.05	Call		1,001.82900	979.450	14.09	0.8745	0.00	0	0
\$ / R	On	05/04/2019		Foreign Exchange Option	13.76	Put		267.84440	271.406	15.09	0.3938	0.00	0	100
\$ / R	On	05/04/2019		Foreign Exchange Option	13.76	Call		510.04440	490.806	15.09	0.6062	0.00	0	0
\$ / R	On	05/04/2019		Foreign Exchange Option	14.35	Put		611.03090	620.092	16.27	0.6277	0.00	0	0
\$ / R	On	05/04/2019		Foreign Exchange Option	14.35	Call		263.23090	249.492	16.27	0.3723	0.00	0	100
\$ / R	On	15/04/2019		Foreign Exchange Option	14.11	Put		469.62290	476.066	15.67	0.5288	0.00	0	0
\$ / R	On	15/04/2019		Foreign Exchange Option	14.11	Call		378.52290	361.766	15.67	0.4712	0.00	0	0
\$ / R	On	26/04/2019		Foreign Exchange Option	15.04	Put		1,172.54250	1,184.960	17.72	0.7720	0.00	0	0
\$ / R	On	26/04/2019		Foreign Exchange Option	15.04	Call		170.04250	158.760	17.72	0.2280	0.00	0	0
\$ / R	On	29/04/2019		Foreign Exchange Option	14.11	Put		0.00000	499.645	15.73	0.5159	0.00	0	0
\$ / R	On	29/04/2019		Foreign Exchange Option	14.11	Call		0.00000	408.545	15.73	0.4841	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	15.61	Put		1,670.96810	1,686.121	18.80	0.8553	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	15.61	Call		105.36810	96.821	18.80	0.1447	0.00	0	250
\$ / R	On	30/04/2019		Foreign Exchange Option	15.96	Put		1,991.13360	2,008.019	19.40	0.8935	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	15.96	Call		75.53360	68.719	19.40	0.1065	0.00	0	250
\$ / R	On	30/04/2019		Foreign Exchange Option	14.84	Put		1,012.23320	1,023.243	17.29	0.7233	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	14.84	Call		216.63320	203.943	17.29	0.2767	0.00	0	500
\$ / R	On	30/04/2019		Foreign Exchange Option	14.25	Call		377.61560	360.983	16.06	0.4386	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	14.25	Put		583.21560	590.283	16.06	0.5614	0.00	0	250
\$ / R	On	30/04/2019		Foreign Exchange Option	13.00	Call		1,124.65020	1,101.576	14.42	0.8541	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	13.00	Put		80.25020	80.876	14.42	0.1459	0.00	0	3,000
\$ / R	On	30/04/2019		Foreign Exchange Option	13.49	Put		204.56520	206.909	14.85	0.2938	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	13.49	Call		758.96520	737.609	14.85	0.7062	0.00	0	2,500
\$ / R	On	30/04/2019		Foreign Exchange Option	14.20	Call		395.67740	378.703	15.95	0.4549	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	14.20	Put		551.27740	558.003	15.95	0.5451	0.00	0	250
\$ / R	On	30/04/2019		Foreign Exchange Option	12.92	Put		67.30010	67.860	14.37	0.1270	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	12.92	Call		1,191.70010	1,168.560	14.37	0.8730	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	15.79	Put		1,837.10840	1,852.128	19.11	0.8316	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	15.79	Call		145.20840	135.928	19.11	0.1684	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	14.20	Call		497.91150	480.001	16.20	0.4820	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	14.20	Put		599.81150	606.201	16.20	0.5180	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	15.01	Put		1,176.64440	1,188.048	17.74	0.7125	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	15.01	Call		264.74440	251.848	17.74	0.2875	0.00	0	500
\$ / R	On	31/05/2019		Foreign Exchange Option	16.15	Put		2,161.73990	2,178.338	19.66	0.8694	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	16.15	Call		109.83990	102.138	19.66	0.1306	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			478.89850	461.301	16.29	0.4678	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			630.79850	637.501	16.29	0.5322	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			145.81560	146.472	14.76	0.2035	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,103.91560	1,080.272	14.76	0.7965	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,212.43860	1,188.583	14.66	0.8309	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			114.33860	114.783	14.66	0.1691	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			28.53310	27.891	15.43	0.0496	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,991.83310	1,966.791	15.43	0.9504	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			806.55570	814.908	16.77	0.5977	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			401.65570	385.508	16.77	0.4023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,882.84270	1,857.527	15.15	0.9342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			40.34270	39.827	15.15	0.0658	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			867.48800	876.227	16.96	0.6046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			409.98800	393.927	16.96	0.3954	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,454.75940	1,430.337	14.57	0.8751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			725.69340	732.958	16.58	0.5530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			474.70480	457.239	16.59	0.4444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			732.20480	739.539	16.59	0.5556	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			481.70710	464.102	16.56	0.4495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			719.20710	726.402	16.56	0.5505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			191.71120	192.738	14.94	0.2382	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			522.03800	503.658	16.36	0.4783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			649.53800	655.958	16.36	0.5217	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			541.42310	522.695	16.26	0.4918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			618.92310	624.995	16.26	0.5082	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			478.19340	460.658	16.58	0.4470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			159.47500	150.011	19.23	0.1742	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,105.50500	2,121.666	19.52	0.8472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			138.00500	129.366	19.52	0.1528	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,589.86980	1,603.417	18.65	0.7754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			212.36980	201.117	18.65	0.2246	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,064.21120	1,040.438	14.94	0.7618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			542.91300	548.092	16.04	0.4722	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,709.00560	1,723.225	18.86	0.7950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			191.50560	180.925	18.86	0.2050	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			389.48920	373.911	17.09	0.3793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			916.98920	926.211	17.09	0.6207	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,926.97500	1,942.311	19.23	0.8258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			240.75130	228.707	18.32	0.2513	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			627.12950	607.044	15.94	0.5476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			504.62950	509.344	15.94	0.4524	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			395.23640	379.522	17.05	0.3839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			902.73640	911.822	17.05	0.6161	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			595.41300	575.792	16.04	0.5278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			45.94930	40.874	22.78	0.0512	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,258.81360	1,270.540	17.91	0.7119	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			281.31360	268.240	17.91	0.2881	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			758.50110	766.118	16.67	0.5657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			461.00110	443.818	16.67	0.4343	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,438.25130	1,451.007	18.32	0.7487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			147.25210	138.248	19.39	0.1621	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,251.39460	1,227.221	14.76	0.8230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			128.89460	129.521	14.76	0.1770	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			684.86810	664.006	15.76	0.5822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			442.36810	446.306	15.76	0.4178	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,883.44930	3,903.174	22.78	0.9488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			194.35060	183.674	18.83	0.2077	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			493.95460	498.537	15.91	0.4467	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			636.45460	616.237	15.91	0.5533	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,953.53680	1,969.000	19.27	0.8292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			156.03680	146.700	19.27	0.1708	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,024.75210	2,040.548	19.39	0.8379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			417.70410	421.334	15.68	0.4033	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,632.15540	1,645.946	18.73	0.7826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			204.65540	193.647	18.73	0.2174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,071.36470	1,047.571	14.93	0.7644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			188.86470	189.871	14.93	0.2356	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,691.85060	1,705.974	18.83	0.7923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			343.99250	329.537	17.40	0.3423	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,267.09710	1,242.899	14.74	0.8275	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			124.59710	125.199	14.74	0.1725	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			159.41540	160.227	14.85	0.2078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,151.91540	1,127.927	14.85	0.7922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			710.20410	689.034	15.68	0.5967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			82.25940	82.637	14.57	0.1249	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,847.79090	1,862.738	19.10	0.8153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			170.29090	160.438	19.10	0.1847	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,435.98880	3,410.868	18.06	0.9940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.48880	3.168	18.06	0.0060	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,041.49250	1,051.837	17.40	0.6577	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,157.71120	3,178.174	21.29	0.9197	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			70.71120	66.074	21.29	0.0803	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			972.54640	982.225	17.20	0.6304	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			385.54640	370.125	17.20	0.3696	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,989.51710	2,004.726	19.27	0.8181	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			176.21710	166.226	19.27	0.1819	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			582.70550	563.733	16.31	0.5005	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			636.00550	642.233	16.31	0.4995	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,311.43550	2,328.184	19.79	0.8540	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			666.32400	672.862	16.40	0.5123	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			138.13550	129.684	19.79	0.1460	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			142.89280	143.270	14.82	0.1834	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,289.59280	1,264.769	14.82	0.8166	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,323.53780	1,335.508	18.03	0.7084	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		300.23780	287.008	18.03	0.2916	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		563.02400	544.362	16.40	0.4877	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		193.22320	194.079	14.96	0.2284	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,155.12320	1,130.679	14.96	0.7716	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,419.30230	2,436.244	19.91	0.8597	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		134.60230	126.244	19.91	0.1403	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		983.31070	959.522	15.18	0.7052	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		278.01070	279.522	15.18	0.2948	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,148.23440	2,163.213	19.41	0.8046	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		212.13440	201.213	19.41	0.1954	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		676.26530	655.819	16.38	0.5183	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		672.36530	677.819	16.38	0.4817	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,467.66420	2,483.933	19.87	0.8387	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		702.09340	707.856	16.46	0.4934	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		171.56420	161.933	19.87	0.1613	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		173.12830	173.695	14.96	0.1950	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,377.02830	1,351.695	14.96	0.8050	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,477.22730	1,488.972	18.27	0.7032	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		341.12730	326.972	18.27	0.2968	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		655.99340	635.856	16.46	0.5066	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		240.31130	241.442	15.15	0.2476	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,206.01130	1,181.242	15.15	0.7524	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,332.22430	2,347.161	19.65	0.8135	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		209.22430	198.362	19.65	0.1865	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		857.44140	864.350	16.84	0.5369	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		604.44140	585.550	16.84	0.4631	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,313.74540	2,328.426	19.61	0.7967	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		241.04540	229.726	19.61	0.2033	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		758.61930	737.554	16.44	0.5323	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		701.31930	706.254	16.44	0.4677	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,641.40680	2,657.106	20.07	0.8293	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		198.70680	188.406	20.07	0.1707	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		197.06340	197.746	15.03	0.2017	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,454.36340	1,429.046	15.03	0.7983	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,633.94840	1,645.907	18.54	0.7026	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		371.24840	357.207	18.54	0.2974	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		737.84120	717.026	16.52	0.5214	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		730.54120	735.726	16.52	0.4786	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		283.71490	284.994	15.24	0.2616	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,256.31490	1,231.594	15.24	0.7384	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,000.57670	1,008.068	17.15	0.5613	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		596.77670	578.168	17.15	0.4387	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,811.25760	4,830.676	23.22	0.9319	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		79.15760	72.576	23.22	0.0681	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,923.52680	1,935.586	18.97	0.7339	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			340.92680	326.886	18.97	0.2661	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,118.08540	3,135.370	20.72	0.8536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			175.48540	166.670	20.72	0.1464	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,544.89170	3,518.630	15.85	0.9887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.49170	7.330	15.85	0.0113	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,891.27960	1,866.252	14.70	0.8799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			103.87960	104.952	14.70	0.1201	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			609.85820	591.273	17.22	0.4367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,042.45820	1,049.973	17.22	0.5633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,662.45430	1,673.942	18.52	0.6937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			399.85430	385.242	18.52	0.3063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			905.49760	883.507	16.10	0.5887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			588.09760	592.207	16.10	0.4113	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,780.57750	3,798.797	22.00	0.8860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			137.97750	130.097	22.00	0.1140	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			797.98670	776.891	16.46	0.5372	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			720.58670	725.591	16.46	0.4628	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,704.17180	3,722.296	21.85	0.8829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			141.57180	133.596	21.85	0.1171	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			749.00320	728.460	16.64	0.5123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			791.60320	797.160	16.64	0.4877	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,299.91360	4,318.711	22.99	0.9043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			117.31360	110.011	22.99	0.0957	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			397.89750	383.330	18.54	0.3050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,670.49750	1,682.030	18.54	0.6950	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			850.10950	828.560	16.28	0.5627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			652.70950	657.260	16.28	0.4373	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			434.89750	419.580	18.25	0.3295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,527.49750	1,538.280	18.25	0.6705	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,504.38490	3,522.244	21.47	0.8740	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			151.78490	143.544	21.47	0.1260	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			934.45530	912.248	16.01	0.6018	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			557.05530	560.948	16.01	0.3982	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,105.50880	5,125.103	23.14	0.9380	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			72.90880	66.403	23.14	0.0620	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,453.72610	4,471.048	23.14	0.9104	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			111.12610	102.348	23.14	0.0896	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,320.20610	1,295.004	15.24	0.7459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			282.80610	283.704	15.24	0.2541	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			827.99940	806.643	16.35	0.5520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			680.59940	685.343	16.35	0.4480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,491.08460	4,508.552	23.14	0.9122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			108.48460	99.852	23.14	0.0878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,183.36830	1,158.513	15.41	0.7015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			355.96830	357.213	15.41	0.2985	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,195.94650	1,171.052	15.39	0.7058	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		348.54650	349.752	15.39	0.2942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,126.16530	4,144.781	22.66	0.8987	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		123.56530	116.081	22.66	0.1013	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,189.64740	1,164.770	15.40	0.7036	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		352.24740	353.470	15.40	0.2964	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		838.36370	816.848	16.45	0.5448	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		726.16370	730.548	16.45	0.4552	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,770.86790	1,782.292	18.69	0.7001	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		403.06790	388.592	18.69	0.2999	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		270.59660	258.457	19.70	0.2112	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,458.39660	2,472.157	19.70	0.7888	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,803.23330	2,817.967	20.17	0.8211	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		225.43330	214.267	20.17	0.1789	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		817.34820	796.044	16.52	0.5347	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		755.14820	759.744	16.52	0.4653	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		219.19700	219.919	15.06	0.2063	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,531.39700	1,506.219	15.06	0.7937	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		322.65390	323.966	15.35	0.2713	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,308.45390	1,283.966	15.35	0.7287	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		917.58740	894.794	16.47	0.5561	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		750.08740	752.894	16.47	0.4439	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		366.63710	367.300	15.45	0.2828	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,344.13710	1,319.200	15.45	0.7172	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,608.87970	1,583.291	15.12	0.7901	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		241.37970	241.391	15.12	0.2099	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,930.60670	1,940.529	18.86	0.7016	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		428.10670	412.429	18.86	0.2984	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,973.89250	2,986.860	20.30	0.8147	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		251.39250	238.760	20.30	0.1853	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		896.37470	873.736	16.54	0.5465	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		778.87470	781.836	16.54	0.4535	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,628.88350	2,640.928	19.84	0.7845	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		296.38350	282.828	19.84	0.2155	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,770.87240	2,783.865	19.95	0.7800	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		320.97240	306.265	19.95	0.2200	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		989.40900	965.049	16.48	0.5654	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		769.30900	772.649	16.48	0.4346	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,115.77150	3,129.676	20.39	0.8086	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		797.89440	801.389	16.55	0.4438	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		275.87150	262.076	20.39	0.1914	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		260.61030	260.858	15.19	0.2127	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,680.71030	1,653.258	15.19	0.7873	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,062.37440	2,073.255	18.98	0.7015	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		452.47440	435.654	18.98	0.2985	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		967.99440	943.789	16.55	0.5562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			408.16150	408.896	15.54	0.2911	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,393.66150	1,366.596	15.54	0.7089	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,168.76300	1,174.717	17.35	0.5420	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			757.96300	736.017	17.35	0.4580	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,595.19770	2,569.996	13.21	0.9464	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			39.69770	42.696	13.21	0.0536	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,289.78450	1,262.746	15.74	0.6693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			504.28450	505.446	15.74	0.3307	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,080.94810	1,056.396	16.30	0.5931	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,887.59550	1,897.627	18.67	0.6686	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,895.54010	1,905.614	18.69	0.6698	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			525.15580	506.954	18.66	0.3325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,879.65580	1,889.654	18.66	0.6675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,218.23530	3,233.591	20.52	0.8078	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			283.73530	270.891	20.52	0.1922	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			523.09550	504.927	18.67	0.3314	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			705.44810	709.096	16.30	0.4069	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,750.05490	2,763.003	19.88	0.7700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			345.55490	330.303	19.88	0.2300	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,663.19610	5,680.988	22.67	0.9230	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			108.69610	98.288	22.67	0.0770	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			521.04010	502.914	18.69	0.3302	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,919.23850	2,932.383	20.03	0.7753	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			347.13850	331.783	20.03	0.2247	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,064.80570	1,040.191	16.47	0.5749	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			786.90570	790.791	16.47	0.4251	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,264.72930	3,279.745	20.51	0.8018	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			302.62930	289.145	20.51	0.1982	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			276.89650	279.977	15.23	0.2145	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,754.79650	1,729.377	15.23	0.7855	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,208.88150	2,219.545	19.09	0.7019	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			476.78150	458.946	19.09	0.2981	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,043.16520	1,018.703	16.54	0.5663	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			815.26520	819.303	16.54	0.4337	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			448.48900	449.244	15.63	0.2980	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,439.98900	1,412.144	15.63	0.7020	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			486.60840	488.225	15.74	0.3042	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,480.50840	1,453.225	15.74	0.6958	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			526.06490	527.954	15.84	0.3094	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,527.06490	1,499.554	15.84	0.6906	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,503.73000	3,518.564	20.84	0.7774	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			390.53000	375.664	20.84	0.2226	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			758.59840	738.975	18.35	0.4025	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,751.79840	1,761.875	18.35	0.5975	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			753.47130	733.919	18.38	0.4002	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,766.67130	1,776.819	18.38	0.5998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,762.91660	2,734.952	12.94	0.9375	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			56.11660	57.852	12.94	0.0625	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,336.08700	1,310.769	16.33	0.6249	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			729.28700	733.669	16.33	0.3751	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			756.03260	736.442	18.36	0.4013	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,759.23260	1,769.342	18.36	0.5987	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			565.68590	568.664	15.97	0.3141	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,573.78590	1,546.764	15.97	0.6859	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			601.59030	605.418	16.07	0.3185	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,609.69030	1,583.018	16.07	0.6815	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			640.50420	645.181	16.18	0.3213	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,662.70420	1,637.681	16.18	0.6787	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,074.03260	1,054.304	17.91	0.4879	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,473.03260	1,482.804	17.91	0.5121	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,080.73100	1,060.919	17.89	0.4903	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,459.73100	1,469.419	17.89	0.5097	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,077.37930	1,057.609	17.90	0.4891	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,466.37930	1,476.109	17.90	0.5109	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,611.27120	1,622.009	18.12	0.5184	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,109.77120	1,091.509	18.12	0.4816	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,215.63450	1,197.218	18.11	0.4981	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,610.53450	1,622.318	18.11	0.5019	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,222.34930	1,203.846	18.09	0.5002	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,597.24930	1,608.946	18.09	0.4998	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,218.98640	1,200.523	18.10	0.4991	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,603.88640	1,615.623	18.10	0.5009	0.00	0	0
Total \$ / R Option												0.00	0	5,278,891
Total \$ / R												517,022,117.60	37,064	6,051,873
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.95010		13.97220			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.09770		14.12250			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.26130		14.28740			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.41730		14.44550			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.58710		14.61680			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	422
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			30,613.07780	29,058.583	15.33	0.4731	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			36,393.07780	37,048.583	15.33	0.5269	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			30,210.99810	28,667.570	15.35	0.4684	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			36,990.99810	37,657.570	15.35	0.5316	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			31,020.05450	29,454.506	15.30	0.4779	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			35,800.05450	36,444.506	15.30	0.5221	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			47,819.34310	46,065.830	16.58	0.4470	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			72,569.34310	73,295.830	16.58	0.5530	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			47,470.48020	45,723.931	16.59	0.4444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			73,220.48020	73,953.931	16.59	0.5556	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			48,170.70580	46,410.228	16.56	0.4495	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			71,920.70580	72,640.228	16.56	0.5505	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			61,629.90930	59,761.089	17.19	0.4404	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			102,889.90930	103,631.089	17.19	0.5596	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			61,306.97700	59,443.281	17.21	0.4385	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			103,566.97700	104,313.281	17.21	0.5615	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			61,954.62860	60,080.682	17.18	0.4422	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			102,214.62860	102,950.682	17.18	0.5578	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			110,421.22720	107,953.361	16.23	0.6023	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			67,871.22720	68,223.361	16.23	0.3977	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			109,951.81000	107,486.452	16.24	0.6004	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			68,401.81000	68,756.452	16.24	0.3996	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			110,892.66940	108,422.303	16.21	0.6041	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			67,342.66940	67,692.303	16.21	0.3959	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			105,289.63830	102,936.987	17.23	0.5230	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			111,609.63830	112,226.987	17.23	0.4770	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			104,910.14440	102,562.098	17.25	0.5216	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			112,230.14440	112,852.098	17.25	0.4784	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			105,670.62160	103,313.990	17.22	0.5245	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			110,990.62160	111,603.990	17.22	0.4755	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	422
£ / R	On	31/01/2019	Foreign Exchange Future			18.11820	17.97740		0.0000	0.00	0	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.20350	18.06200		0.0000	0.00	0	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.25900	18.11690		0.0000	20,979,591.00	1,149	395,672		
£ / R	On	29/03/2019	Foreign Exchange Future			18.29280	18.15080		0.0000	0.00	0	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.34490	18.20350		0.0000	0.00	0	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.37890	18.23780		0.0000	0.00	0	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			18.53240	18.39160		0.0000	0.00	0	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.83140	18.69020		0.0000	0.00	0	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			19.11420	18.97250		0.0000	308,120,904.00	16,120	12,690		
£ / R	On	16/03/2020	Foreign Exchange Future			19.42290	19.28120		0.0000	0.00	0	0	0	
Total £ / R Future												329,100,495.00	17,269	430,052
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		824.81510	690.041	17.72	0.9154	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		12.21510	18.241	17.72	0.0846	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		167.67900	122.100	14.27	0.2464	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		559.67900	655.601	14.27	0.7536	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		470.28630	546.770	14.53	0.6116	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		353.38630	287.770	14.53	0.3884	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,329.41380	3,188.237	19.05	0.9844	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		6.31380	7.237	19.05	0.0156	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,922.14960	1,786.319	16.89	0.9146	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		39.04960	45.319	16.89	0.0854	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		112.72100	133.008	15.83	0.2159	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,185.82100	1,064.008	15.83	0.7841	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,094.00410	1,956.648	17.14	0.9311	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		30.90410	35.648	17.14	0.0689	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,026.72290	910.364	15.58	0.7370	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		143.62290	169.364	15.58	0.2630	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		335.09940	390.139	14.63	0.4953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		518.19940	431.139	14.63	0.5047	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		331.29250	385.810	14.64	0.4915	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		524.39250	436.810	14.64	0.5085	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		338.93940	394.510	14.62	0.4992	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		512.03940	425.510	14.62	0.5008	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		424.93270	355.927	14.70	0.4165	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		485.73270	558.727	14.70	0.5835	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		466.42960	398.837	14.73	0.4131	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		559.92960	633.737	14.73	0.5869	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		487.46570	420.626	14.83	0.4073	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		615.26570	689.526	14.83	0.5927	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		599.10860	656.174	15.23	0.4969	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		837.50860	753.774	15.23	0.5031	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		595.15620	651.917	15.24	0.4947	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		843.55620	759.517	15.24	0.5053	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		603.08710	660.458	15.22	0.4991	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		831.48710	748.058	15.22	0.5009	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		878.88170	938.303	15.45	0.5267	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,008.68170	926.903	15.45	0.4733	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		874.69570	933.666	15.45	0.5250	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,014.49570	932.266	15.45	0.4750	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		883.08450	942.950	15.45	0.5284	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,002.88450	921.550	15.45	0.4716	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		760.87880	798.782	16.05	0.4152	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,758.37880	1,654.582	16.05	0.5848	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		766.80050	805.252	16.04	0.4177	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,744.30050	1,641.052	16.04	0.5823	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		763.83060	802.011	16.04	0.4165	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,751.33060	1,647.811	16.04	0.5835	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		970.81800	1,010.736	16.61	0.4366	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		1,989.61800	1,887.836	16.61	0.5634	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call		967.73950	1,007.414	16.61	0.4355	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put		1,996.53950	1,894.514	16.61	0.5645	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		973.89810	1,014.068	16.60	0.4376	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		1,982.69810	1,881.168	16.60	0.5624	0.00	0	0
Total £ / R Option											0.00	0	6,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												329,100,495.00	17,269	436,552
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12750		0.12830			0.0000	1,286,475.00	10,090	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12980		0.13060			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13230		0.13320			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13480		0.13570			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13760		0.13850			0.0000	0.00	0	0
Total ¥ / R Future												1,286,475.00	10,090	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call		1,833.40120		1,753.992	17.51	0.9870	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put		3.40120		3.992	17.51	0.0130	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call		913.94950		847.523	18.58	0.8116	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put		83.94950		97.523	18.58	0.1884	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call		307.39900		275.922	19.65	0.4133	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put		477.39900		525.922	19.65	0.5867	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		628.89520		581.143	18.30	0.5174	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		568.89520		601.143	18.30	0.4826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		308.55960		280.193	19.99	0.2931	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		1,248.55960		1,300.193	19.99	0.7069	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,204.94500		1,137.554	16.19	0.7961	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		144.94500		157.554	16.19	0.2039	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put		1,296.42860		1,345.617	20.85	0.6001	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call		1,643.65100		1,567.395	20.00	0.7540	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put		323.65100		337.395	20.00	0.2460	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call		1,037.59420		978.131	20.42	0.5749	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put		717.59420		748.131	20.42	0.4251	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call		616.42860		575.617	20.85	0.3999	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call		1,918.79440		1,841.849	19.23	0.7681	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put		348.79440		361.849	19.23	0.2319	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call		1,306.79060		1,245.636	19.87	0.6131	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put		736.79060		765.636	19.87	0.3869	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call		861.21040		817.655	20.51	0.4605	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put		1,291.21040		1,337.655	20.51	0.5395	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call		1,132.76260		1,085.598	20.32	0.5117	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put		1,282.76260		1,325.598	20.32	0.4883	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call		799.14530		767.041	21.13	0.3941	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put		1,949.14530		2,007.041	21.13	0.6059	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call		1,596.87430		1,533.419	19.51	0.6467	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put		746.87430		773.419	19.51	0.3533	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,286,475.00	10,090	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.84230		15.85320			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.86810		15.87890			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.92640		15.93710			0.0000	844,099.20	53	125,614

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Future			15.96210		15.97320			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.01770		16.02970			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.05380		16.06630			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.21710		16.23060			0.0000	0.00	0	24,570
€ / R	On	14/08/2019	Foreign Exchange Future			16.42490		16.44000			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.53880		16.55420			0.0000	0.00	0	22,079
€ / R	On	13/12/2019	Foreign Exchange Future			16.84760		16.86510			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			17.19020		17.20770			0.0000	0.00	0	0
Total € / R Future												844,099.20	53	190,249
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			210.54230	208.176	13.08	0.4634	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			263.74230	250.476	13.08	0.5366	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			219.57070	216.065	13.23	0.4325	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			328.47070	314.165	13.23	0.5675	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,715.86280	3,726.353	21.66	0.9934	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.96280	2.753	21.66	0.0066	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			376.09900	374.499	13.74	0.5243	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			313.19900	300.899	13.74	0.4757	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			522.78630	508.817	13.21	0.6675	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			185.68630	182.417	13.21	0.3325	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			260.68570	249.237	14.05	0.4131	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			463.58570	462.837	14.05	0.5869	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			257.25210	245.868	14.07	0.4088	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			470.15210	469.468	14.07	0.5912	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			264.16030	252.646	14.03	0.4174	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			457.06030	456.246	14.03	0.5826	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			49.09470	44.554	16.46	0.0965	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,441.99470	1,448.154	16.46	0.9035	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			598.72810	599.202	14.53	0.6297	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			251.92810	241.302	14.53	0.3703	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			582.67800	583.239	14.40	0.5807	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			332.37800	320.940	14.40	0.4193	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			684.94260	685.764	14.70	0.6052	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			331.24260	319.564	14.70	0.3948	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,011.10040	1,014.084	15.61	0.6371	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			379.00930	368.526	15.63	0.3608	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,018.40930	1,021.426	15.63	0.6392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			376.33380	365.891	15.64	0.3587	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,025.73380	1,028.791	15.64	0.6413	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			381.70040	371.184	15.61	0.3629	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			520.21790	520.465	14.51	0.3901	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			930.21790	915.365	14.51	0.6099	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,344.91910	3,354.676	19.21	0.8810	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			134.91910	129.576	19.21	0.1190	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			827.77530	813.342	14.77	0.5627	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			627.77530	628.442	14.77	0.4373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			539.02510	527.139	15.80	0.4059	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,109.02510	1,112.239	15.80	0.5941	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			443.74340	433.668	16.82	0.3201	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,669.54340	1,674.868	16.82	0.6799	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			441.65400	431.601	16.83	0.3188	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,677.45400	1,682.801	16.83	0.6812	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			445.84430	435.742	16.81	0.3214	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,661.64430	1,666.941	16.81	0.6786	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,347.80180	2,355.070	17.88	0.7718	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			302.00180	293.870	17.88	0.2282	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,317.09060	1,299.077	14.66	0.6463	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			601.99060	601.477	14.66	0.3537	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,027.01580	4,036.473	20.26	0.8322	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,774.39100	1,778.663	16.83	0.6336	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,182.32350	3,163.477	13.62	0.9514	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			47.22350	45.877	13.62	0.0486	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			272.11580	264.073	20.26	0.1678	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			627.09500	613.900	16.85	0.3652	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,781.99500	1,786.300	16.85	0.6348	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			624.71570	611.547	16.86	0.3641	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,789.61570	1,793.947	16.86	0.6359	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			629.49100	616.263	16.83	0.3664	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,024.95570	2,028.500	17.16	0.6154	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			780.19520	766.269	17.17	0.3836	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,032.49520	2,036.069	17.17	0.6164	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			777.75110	763.847	17.18	0.3826	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,040.05110	2,043.647	17.18	0.6174	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			782.65570	768.700	17.16	0.3846	0.00	0	0
Total € / R Option												0.00	0	210,700
Total € / R												844,099.20	53	400,949
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.95900		9.97080			0.0000	0.00	0	7,452
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.07700		10.09040			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.20860		10.22230			0.0000	0.00	0	813
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.33510		10.34980			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.47340		10.48840			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,406
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			448.65410	456.249	13.08	0.7704	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			67.58940	63.480	13.11	0.2244	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			456.78940	464.480	13.11	0.7756	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			65.77150	61.758	13.14	0.2193	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			464.97150	472.758	13.14	0.7807	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			69.45410	65.249	13.08	0.2296	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			997.55340	1,006.543	14.47	0.8228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			86.72850	82.354	14.49	0.1750	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,006.32850	1,015.354	14.49	0.8250	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			85.52310	81.184	14.51	0.1728	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,015.12310	1,024.184	14.51	0.8272	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			87.95340	83.543	14.47	0.1772	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			243.16940	235.924	13.59	0.3379	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			770.86940	777.324	13.59	0.6621	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			240.72950	233.524	13.61	0.3350	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			778.42950	784.924	13.61	0.6650	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			238.31510	231.146	13.63	0.3322	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			786.01510	792.546	13.63	0.6678	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			313.20160	304.272	13.55	0.3621	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			863.40160	869.171	13.55	0.6379	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			310.66530	301.771	13.57	0.3596	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			870.86530	876.671	13.57	0.6404	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			315.76030	306.798	13.54	0.3646	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			855.96030	861.698	13.54	0.6354	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			939.02910	945.122	13.73	0.6618	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			288.82910	280.222	13.73	0.3382	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			964.27620	968.910	13.94	0.6121	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			399.97410	389.642	13.95	0.3858	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			971.57410	976.242	13.95	0.6142	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			397.29620	386.998	13.97	0.3837	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			978.89620	983.599	13.97	0.6163	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			402.67620	392.310	13.94	0.3879	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	25,406
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.45950		10.48380			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.59140		10.61750			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.73490		10.76200			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.87030		10.89770			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.01630		11.04560			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			121.09860	111.576	13.60	0.3220	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			367.29860	382.076	13.60	0.6780	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			118.37710	109.019	13.63	0.3161	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			374.57710	389.519	13.63	0.6839	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			123.87690	114.189	13.56	0.3280	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			360.07690	374.689	13.56	0.6720	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			287.61330	273.540	13.85	0.4276	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			470.11330	482.140	13.85	0.5724	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			284.12900	270.183	13.87	0.4235	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			476.62900	488.783	13.87	0.5765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			291.13700	276.937	13.83	0.4316	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			463.63700	475.537	13.83	0.5684	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			275.06280	263.181	14.78	0.3330	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			893.06280	908.281	14.78	0.6670	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			272.68110	260.863	14.80	0.3306	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			900.68110	915.963	14.80	0.6694	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			270.32140	258.566	14.82	0.3281	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			908.32140	923.666	14.82	0.6719	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			358.57560	344.704	14.81	0.3599	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,000.87560	1,014.404	14.81	0.6401	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			356.08030	342.270	14.83	0.3578	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,008.38030	1,021.970	14.83	0.6422	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			361.09030	347.155	14.80	0.3621	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			993.39030	1,006.855	14.80	0.6379	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			460.01110	444.748	15.14	0.3877	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,104.41110	1,118.448	15.14	0.6123	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			457.33810	442.129	15.16	0.3858	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,111.73810	1,125.829	15.16	0.6142	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			462.69690	447.379	15.13	0.3896	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,097.09690	1,111.079	15.13	0.6104	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CF CANDCO	On	18/03/2019	Foreign Exchange Future			13.99000		14.07000			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			14.06290		14.06870			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.33310		14.34180			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.63380		14.64390			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.92150		14.93370			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.24100		15.25570			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			173.09640	167.623	15.18	0.3229	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			574.39640	574.723	15.18	0.6771	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			170.56290	165.162	15.21	0.3190	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			581.86290	582.262	15.21	0.6810	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			175.66390	170.120	15.15	0.3268	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			566.96390	567.220	15.15	0.6732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			402.48830	393.724	15.78	0.4097	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			790.68830	790.624	15.78	0.5903	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			399.31280	390.597	15.80	0.4072	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			797.51280	797.497	15.80	0.5928	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			405.68810	396.872	15.76	0.4123	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			783.88810	783.772	15.76	0.5877	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			431.98500	423.364	17.48	0.3352	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,478.08500	1,479.564	17.48	0.6648	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			429.77740	421.187	17.49	0.3337	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,485.87740	1,487.387	17.49	0.6663	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			434.20120	425.558	17.46	0.3367	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,470.30120	1,471.758	17.46	0.6633	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			609.64750	598.089	17.81	0.3770	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,625.94750	1,626.590	17.81	0.6230	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			607.20030	595.664	17.83	0.3758	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,633.50030	1,634.164	17.83	0.6242	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			604.77010	593.250	17.84	0.3745	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,641.07010	1,641.750	17.84	0.6255	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			691.69850	678.486	18.45	0.3658	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,065.99850	2,067.486	18.45	0.6342	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			689.47380	676.289	18.46	0.3648	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,073.77380	2,075.289	18.46	0.6352	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			693.92610	680.699	18.44	0.3668	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,058.22610	2,059.699	18.44	0.6332	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05210		2.05060			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07330		2.07190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			313.75740	311.252	13.77	0.4097	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			607.75740	590.252	13.77	0.5903	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			281.51920	278.805	13.93	0.3765	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			675.51920	657.806	13.93	0.6235	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			252.27920	249.425	14.09	0.3451	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			746.27920	728.426	14.09	0.6549	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,251.68230	1,252.079	13.63	0.7204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			332.68230	319.079	13.63	0.2796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,185.34170	1,185.133	13.66	0.6999	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			366.34170	352.133	13.66	0.3001	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,320.17070	1,321.195	13.61	0.7404	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			301.17070	288.195	13.61	0.2596	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.13360		2.13490			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17350		2.17520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21770		2.21960			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26010		2.26220			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30670		2.30910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,359.18870	1,367.069	14.86	0.8361	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			137.78700	131.111	14.60	0.2010	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,188.78700	1,195.111	14.60	0.7990	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			122.98710	116.747	14.75	0.1820	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,273.98710	1,280.747	14.75	0.8180	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			108.18870	103.069	14.86	0.1639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			569.51050	568.897	13.50	0.4104	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			870.48550	851.319	13.53	0.5679	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			618.48550	616.319	13.53	0.4321	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			821.69060	804.015	13.63	0.5461	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			669.69060	669.015	13.63	0.4539	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			921.51050	903.897	13.50	0.5896	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			483.21220	470.293	15.70	0.2868	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,287.21220	2,293.293	15.70	0.7132	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			523.76500	510.259	15.52	0.3073	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,127.76500	2,133.259	15.52	0.6927	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			503.04760	489.837	15.61	0.2969	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,207.04760	2,212.836	15.61	0.7031	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			498.43140	481.611	16.42	0.2491	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,276.43140	3,280.611	16.42	0.7509	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			482.20080	465.548	16.48	0.2421	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,360.20080	3,364.548	16.48	0.7579	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			515.24420	498.264	16.36	0.2564	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,193.24420	3,197.265	16.36	0.7436	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			683.37910	664.016	16.79	0.2822	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,592.37910	3,597.016	16.79	0.7178	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			665.55870	646.344	16.84	0.2759	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,674.55870	3,679.345	16.84	0.7241	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			648.26620	629.202	16.90	0.2697	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,757.26620	3,762.202	16.90	0.7303	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			1.78160		1.78420			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80420		1.80680			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			401.69640	382.298	15.44	0.4802	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			459.69640	466.298	15.44	0.5198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			360.04740	341.920	15.56	0.4437	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			518.04740	525.920	15.56	0.5563	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			447.00950	426.375	15.31	0.5178	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			405.00950	410.375	15.31	0.4822	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			958.80840	934.271	15.59	0.6193	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			490.80840	492.271	15.59	0.3807	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			905.66420	881.655	15.69	0.5966	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			537.66420	539.655	15.69	0.4034	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,014.35800	989.328	15.49	0.6421	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			446.35800	447.328	15.49	0.3579	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			0.13650		0.13640			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13620		0.13590			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13590		0.13590			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13520		0.13580			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13460		0.13530			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			1.62660		1.62970			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64970		1.65330			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			9.47710		9.39920			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.59190		9.51510			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.71940		9.64280			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.84060		9.76370			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.97180		9.89480			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			257.09470	208.141	12.38	0.5371	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			122.97270	151.306	12.41	0.4543	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			263.77270	214.206	12.41	0.5457	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			129.69230	159.262	12.34	0.4715	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			250.49230	202.162	12.34	0.5285	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			126.29470	155.241	12.38	0.4629	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			168.49050	190.852	13.57	0.3612	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			573.39050	518.952	13.57	0.6388	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			165.99270	188.066	13.59	0.3571	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			580.89270	526.166	13.59	0.6429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			171.02430	193.675	13.54	0.3654	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			565.92430	511.775	13.54	0.6346	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			329.58550	360.534	13.47	0.4725	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			536.78550	491.134	13.47	0.5275	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			326.12320	356.794	13.49	0.4688	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			543.32320	497.394	13.49	0.5312	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			333.08530	364.311	13.45	0.4761	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			530.28530	484.911	13.45	0.5239	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			300.34410	323.356	14.25	0.3788	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			886.64410	832.756	14.25	0.6212	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			297.87730	320.703	14.27	0.3762	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			894.17730	840.103	14.27	0.6238	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			302.82960	326.121	14.24	0.3813	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			879.12960	825.521	14.24	0.6187	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			385.53540	409.544	14.81	0.3980	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,010.73540	957.744	14.81	0.6020	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			382.93350	406.788	14.83	0.3959	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,018.13350	964.988	14.83	0.6041	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			388.15650	412.325	14.80	0.4002	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,003.35650	950.525	14.80	0.5998	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31960		1.31880			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32380		1.32320			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			212.00000	204.000		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			312.00000	304.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			112.00000	104.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			32.00000	38.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			68.00000	62.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			132.00000	138.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.30890		1.29660			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31460		1.30230			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	16/09/2019	Foreign Exchange Future			1.32050		1.30820			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.32580		1.31340			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.33150		1.31910			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	5
Total QUANTO £ / \$											0.00	0	5
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14170		1.14060			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15030		1.14930			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.15970		1.15870			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.16860		1.16750			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.17850		1.17730			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	587
Total QUANTO € / \$											0.00	0	587
SGD / R On	18/03/2019	Foreign Exchange Future			10.27230		10.27880			0.0000	0.00	0	1,200
SGD / R On	14/06/2019	Foreign Exchange Future			10.40380		10.41190			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	1,200
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call			179.06640	173.333	12.99	0.4576	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put			240.26640	241.033	12.99	0.5424	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call			175.17550	169.498	13.02	0.4501	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put			246.37550	247.198	13.02	0.5499	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call			183.03100	177.243	12.96	0.4652	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put			234.23100	234.943	12.96	0.5348	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call			577.03560	567.338	12.87	0.7031	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put			165.13560	163.539	12.87	0.2969	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call			570.58260	560.909	12.88	0.6986	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put			168.68260	167.109	12.88	0.3014	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call			583.53640	573.817	12.85	0.7076	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put			161.63640	160.017	12.85	0.2924	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	1,200
TRY / R On	18/03/2019	Foreign Exchange Future			2.54870		2.53390			0.0000	0.00	0	25,000
TRY / R On	14/06/2019	Foreign Exchange Future			2.45970		2.44480			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	25,000
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Call			14.82560	16.022	18.24	0.1725	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Put			210.92560	197.322	18.24	0.8275	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Call			13.57650	14.658	18.29	0.1602	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Put			219.67650	205.958	18.29	0.8398	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.72	Call			16.17680	17.497	18.19	0.1854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			202.27680	188.797	18.19	0.8146	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.72690	0.761	22.88	0.0069	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,085.92690	1,071.061	22.88	0.9931	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.68430	0.716	22.88	0.0066	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,095.88430	1,081.016	22.88	0.9934	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.77200	0.809	22.88	0.0073	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,075.97200	1,061.109	22.88	0.9927	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												848 253 186.80	64,476	1,459,725
Total Options												0.00	0	5,497,091
Grand Total:												848,253,186.80	64,476	6,956,816