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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.41850		13.36880			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.42160		13.37170			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.43680		13.38710			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.43830		13.38860			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.44150		13.39170			0.0000	752,724.00	56	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.44780		13.39800			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.44940		13.39960			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.45900		13.40920			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.47020		13.42030			0.0000	399,606,953.20	29,666	542,938
\$ / R On 27/03/2019 Foreign Exchange Future			13.48470		13.43470			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.48790		13.43790			0.0000	107,903.20	8	4,410
\$ / R On 02/04/2019 Foreign Exchange Future			13.49430		13.44420			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.49910		13.44900			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.51520		13.46490			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.53290		13.48240			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.53770		13.48720			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.53930		13.48880			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.59100		13.54010			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.59600		13.54510			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.59770		13.54680			0.0000	0.00	0	74
\$ / R On 14/06/2019 Foreign Exchange Future			13.61450		13.56330			0.0000	57,194,514.50	4,201	100,432

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Future			13.62460		13.57330			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.63810		13.58660			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.64310		13.59150			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.64650		13.59480			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.69380		13.64110			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.69540		13.64270			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.71580		13.66330			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.74470		13.69240			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.74990		13.69750			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.75330		13.70090			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.75500		13.70260			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.77380		13.72140			0.0000	0.00	0	14,327
\$ / R	On	30/09/2019	Foreign Exchange Future			13.79770		13.74530			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.80110		13.74870			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.85080		13.79890			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			13.90040		13.84890			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.90550		13.85400			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			13.90900		13.85750			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			13.92450		13.87300			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			13.95570		13.90400			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.95920		13.90740			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.00910		13.95810			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.06380		14.01240			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.08860		14.03700			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.11870		14.06690			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.16650		14.11420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.22780		14.17480			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.24590		14.19260			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.32910		14.27470			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.41780		14.36860			0.0000	0.00	0	0
Total \$ / R Future												457,662,094.90	33,931	774,440
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,731.44090	1,681.696	24.88	0.9987	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.24090	0.196	24.88	0.0013	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			32.74980	31.501	14.91	0.1713	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			421.04980	369.901	14.91	0.8287	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			464.91440	413.335	15.08	0.8592	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			26.61440	24.935	15.08	0.1408	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			982.05620	931.207	18.30	0.9817	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			3.75620	2.807	18.30	0.0183	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			20.65540	18.701	15.27	0.1100	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			518.95540	467.101	15.27	0.8900	0.00	0	22,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			715.08280	663.995	16.18	0.8784	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			32.18280	30.795	16.18	0.1216	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			443.00040	395.685	15.24	0.7238	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			81.60040	83.985	15.24	0.2762	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	28/02/2019	Foreign Exchange Option	14.52	Put			1,140.77140	1,088.858	17.33	0.9568	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			12.47140	10.358	17.33	0.0432	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			26.45570	15.881	12.94	0.0779	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			588.15570	627.381	12.94	0.9221	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			448.26010	480.258	13.26	0.8411	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			56.56010	38.758	13.26	0.1589	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			2,239.18480	2,189.231	21.44	0.9967	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.88480	0.732	21.44	0.0033	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			25.90790	24.049	16.80	0.0910	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			884.20790	832.549	16.80	0.9090	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,880.24810	1,829.963	19.89	0.9933	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1.94810	1.463	19.89	0.0067	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			102.35210	104.374	15.03	0.3174	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			410.65210	362.874	15.03	0.6826	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,365.03570	1,313.418	17.78	0.9781	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			6.73570	4.918	17.78	0.0219	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			29.61260	27.971	16.70	0.1037	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			837.91260	786.471	16.70	0.8963	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			969.38560	918.201	17.01	0.9098	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			27.38560	26.001	17.01	0.0902	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			1,016.78620	965.762	17.22	0.9144	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			26.38620	25.162	17.22	0.0856	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,748.05680	1,697.959	19.02	0.9761	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			7.25680	6.959	19.02	0.0239	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			91.61920	93.451	15.84	0.2447	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			622.41920	574.451	15.84	0.7553	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			7.92850	7.954	19.01	0.0248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,907.62850	1,857.754	19.01	0.9752	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			7.75960	7.784	19.02	0.0243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,917.45960	1,867.584	19.02	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			8.10090	8.129	18.99	0.0253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,897.80090	1,847.929	18.99	0.9747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			93.41320	96.131	16.19	0.2297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			723.11320	675.931	16.19	0.7703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,622.63880	1,672.072	16.24	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			2.33880	1.872	16.24	0.0075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,365.44420	1,414.376	15.44	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			5.14420	4.176	15.44	0.0163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			287.17410	251.352	14.35	0.4780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			257.47410	271.552	14.35	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,921.24580	1,970.930	17.17	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.94580	0.730	17.17	0.0030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,090.34300	3,140.235	21.77	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.04300	0.035	21.77	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,682.25310	1,731.753	16.43	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.95310	1.553	16.43	0.0063	0.00	0	1,000

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\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,103.06210	1,053.396	17.36	0.8845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			43.36210	43.596	17.36	0.1155	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			704.35870	745.491	13.55	0.8853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			44.05870	35.291	13.55	0.1147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			156.47500	163.151	15.27	0.3553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			486.17500	442.951	15.27	0.6447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,556.78370	1,507.074	18.46	0.9499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			17.08370	17.274	18.46	0.0501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,789.95820	1,740.116	18.83	0.9685	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			10.25820	10.316	18.83	0.0315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			253.34140	267.117	14.38	0.5159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			293.04140	256.917	14.38	0.4841	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,035.68930	1,985.796	19.21	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			1,177.31050	1,127.414	17.58	0.8989	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,711.47210	2,661.166	20.24	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1.77210	1.366	20.24	0.0048	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			576.01570	610.936	13.61	0.8230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			75.71570	60.736	13.61	0.1770	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			41.84450	42.016	17.42	0.1117	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			1,121.54450	1,071.816	17.42	0.8883	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,581.51740	2,531.610	20.04	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1.81740	1.810	20.04	0.0062	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			434.81460	462.977	13.89	0.7200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			134.51460	112.777	13.89	0.2800	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,392.44420	2,342.535	19.75	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			2.74420	2.735	19.75	0.0092	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			297.32780	316.998	14.22	0.5771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			237.02780	206.798	14.22	0.4229	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			355.78140	379.439	14.07	0.6440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			185.48140	159.239	14.07	0.3560	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,961.41430	2,911.091	21.63	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.71430	1.291	21.63	0.0043	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			170.27040	177.937	15.12	0.3805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			449.97040	407.737	15.12	0.6195	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			22.43410	22.759	18.27	0.0641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,432.13410	1,382.560	18.27	0.9359	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			176.10000	184.188	15.05	0.3908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			435.80000	393.988	15.05	0.6092	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			27.03870	27.038	18.06	0.0749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,346.73870	1,296.838	18.06	0.9251	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			21.97140	22.284	18.28	0.0629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,441.67140	1,392.084	18.28	0.9371	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			146.20390	152.152	15.39	0.3360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			515.90390	471.952	15.39	0.6640	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,601.39010	3,551.124	25.41	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.69010	1.324	25.41	0.0038	0.00	0	262,812

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\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,681.39640	3,631.135	25.89	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.69640	1.335	25.89	0.0038	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,811.41010	3,761.155	26.66	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.71010	1.355	26.66	0.0037	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			95.08670	97.854	16.16	0.2332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			714.78670	667.654	16.16	0.7668	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,580.17750	4,530.321	28.25	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.47750	0.521	28.25	0.0015	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,979.90840	4,930.028	28.25	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.20840	0.228	28.25	0.0007	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			12.16960	12.259	18.71	0.0368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,711.86960	1,662.059	18.71	0.9632	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			10.48010	10.541	18.81	0.0321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,780.18010	1,730.341	18.81	0.9679	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,551.38700	3,501.117	25.12	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.68700	1.317	25.12	0.0038	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,541.38650	3,491.116	25.06	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.68650	1.316	25.06	0.0038	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			11.91290	11.998	18.72	0.0361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,721.61290	1,671.798	18.72	0.9639	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			164.62090	171.879	15.18	0.3703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			464.32090	421.679	15.18	0.6297	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			3,161.39040	3,111.089	22.81	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.69040	1.289	22.81	0.0041	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			14.42560	14.558	18.58	0.0430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,634.12560	1,584.359	18.58	0.9570	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,881.41930	3,831.168	27.07	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.71930	1.368	27.07	0.0037	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			218.68130	229.896	14.65	0.4626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			348.38130	309.696	14.65	0.5374	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			481.61120	512.195	13.79	0.7583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			111.31120	91.995	13.79	0.2417	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,881.42910	2,831.095	21.16	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			1.72910	1.295	21.16	0.0044	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			2,085.07540	2,035.177	19.28	0.9827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			5.37540	5.377	19.28	0.0173	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			415.65840	442.779	13.93	0.7029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			145.35840	122.579	13.93	0.2971	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			237.38150	249.979	14.50	0.4919	61,244.78	245	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			317.08150	279.779	14.50	0.5081	1,398,893.50	5,000	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			201.30600	211.238	14.81	0.4342	105,619.10	500	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			381.00600	341.038	14.81	0.5658	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			32.06950	31.878	17.82	0.0871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			1,261.76950	1,211.678	17.82	0.9129	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			12.69950	12.799	18.68	0.0383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,692.39950	1,642.599	18.68	0.9617	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		312.31270	333.272	14.18	0.5954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		222.01270	193.072	14.18	0.4046	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		2,104.84770	2,054.947	19.31	0.9834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		5.14770	5.147	19.31	0.0166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,412.32760	2,362.419	19.78	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		2.62760	2.619	19.78	0.0088	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,585.73600	1,536.003	18.51	0.9527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		16.03600	16.203	18.51	0.0473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		71.50300	73.164	16.61	0.1819	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		851.20300	802.964	16.61	0.8181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,561.59790	2,511.690	20.01	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		1.89790	1.890	20.01	0.0065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		45.74370	46.081	17.28	0.1213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		1,075.44370	1,025.881	17.28	0.8787	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		23.38770	23.739	18.24	0.0666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,413.08770	1,363.540	18.24	0.9334	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,595.40070	1,545.660	18.52	0.9536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		15.70070	15.860	18.52	0.0464	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		279.01550	296.178	14.28	0.5525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		258.71550	225.978	14.28	0.4475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		48.25860	48.710	17.20	0.1274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		1,047.95860	998.510	17.20	0.8726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		671.12500	709.711	13.44	0.8733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		50.82500	39.511	13.44	0.1267	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,809.52810	1,759.679	18.86	0.9698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		9.82810	9.879	18.86	0.0302	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		131.99300	136.955	15.58	0.3086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		561.69300	516.755	15.58	0.6914	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		4.32840	4.324	19.43	0.0141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		2,184.02840	2,134.124	19.43	0.9859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,986.37260	1,936.485	19.13	0.9789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		6.67260	6.685	19.13	0.0211	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,403.57890	1,354.042	18.22	0.9322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		23.87890	24.242	18.22	0.0678	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		895.09230	846.510	16.74	0.8321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		65.39230	66.710	16.74	0.1679	100,065.30	1,500	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		194.71270	204.161	14.87	0.4231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		394.41270	353.961	14.87	0.5769	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		1,084.63510	1,035.038	17.31	0.8807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		44.93510	45.238	17.31	0.1193	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		138.92460	144.365	15.48	0.3221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		538.62460	494.165	15.48	0.6779	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		1.72360	1.373	27.25	0.0037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,911.42360	3,861.173	27.25	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		6,229.71320	6,179.814	28.25	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.01320	0.015	28.25	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	18/03/2019	Foreign Exchange Option	13.95	Put			640.92300	594.592	15.88	0.7333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			111.22300	114.792	15.88	0.2667	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,761.45770	2,711.106	20.45	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			1.75770	1.306	20.45	0.0046	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,838.91550	1,789.058	18.90	0.9715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			9.21550	9.258	18.90	0.0285	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			5.98930	5.996	19.21	0.0191	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			939.50030	890.619	16.88	0.8451	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			59.80030	60.819	16.88	0.1549	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,124.62950	2,074.728	19.34	0.9841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			4.92950	4.928	19.34	0.0159	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			968.42190	1,015.249	14.32	0.9466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			18.12190	15.049	14.32	0.0534	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			129.75730	134.565	15.61	0.3042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			569.45730	524.365	15.61	0.6958	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			930.69000	977.182	14.22	0.9403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			20.39000	16.982	14.22	0.0597	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			121.17510	125.404	15.73	0.2871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			600.87510	555.204	15.73	0.7129	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,760.63800	1,710.807	18.78	0.9666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			10.93800	11.007	18.78	0.0334	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,661.39460	3,611.132	25.77	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.69460	1.332	25.77	0.0038	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			46.56720	46.942	17.25	0.1233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			1,066.26720	1,016.742	17.25	0.8767	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			516.79520	549.080	13.72	0.7843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			96.49520	78.880	13.72	0.2157	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			591.36260	626.918	13.58	0.8320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			71.06260	56.718	13.58	0.1680	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			102.07320	105.057	16.04	0.2476	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			681.77320	634.857	16.04	0.7524	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			61.97670	63.111	16.83	0.1600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			921.67670	872.911	16.83	0.8400	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			39.67000	39.752	17.50	0.1063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			1,149.37000	1,099.552	17.50	0.8937	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			2,045.56120	1,995.666	19.22	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			5.86120	5.866	19.22	0.0187	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,671.39540	3,621.133	25.83	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.69540	1.333	25.83	0.0038	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			22.90620	23.244	18.25	0.0653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,422.60620	1,373.044	18.25	0.9347	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,472.00680	2,422.098	19.87	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			2.30680	2.298	19.87	0.0078	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			4,080.99200	4,031.208	28.25	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.29200	1.408	28.25	0.0036	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			54.68690	55.446	17.01	0.1429	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	14.35	Put			984.38690	935.246	17.01	0.8571	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			2,243.50010	2,193.593	19.52	0.9875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			3.80010	3.793	19.52	0.0125	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			3,181.38890	3,131.090	22.93	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			1.68890	1.290	22.93	0.0041	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			37.61050	37.614	17.58	0.1011	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			9.96760	7.797	14.10	0.0281	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,234.66760	1,282.497	14.10	0.9719	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			127.82910	132.700	16.01	0.2753	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			693.12910	648.000	16.01	0.7247	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			58.26820	59.675	17.33	0.1383	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			1,123.56820	1,074.975	17.33	0.8617	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			153.47800	160.060	15.67	0.3213	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			598.77800	555.360	15.67	0.6787	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			98.86370	102.742	16.60	0.2172	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			860.96370	814.842	16.60	0.7828	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,357.88460	2,308.046	19.20	0.9829	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			5.78460	5.946	19.20	0.0171	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			594.71180	551.969	15.68	0.6692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			162.61180	169.869	15.68	0.3308	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			1,034.81110	987.116	17.10	0.8344	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			72.71110	75.016	17.10	0.1656	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			2,003.87520	1,954.297	18.83	0.9671	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			11.77520	12.197	18.83	0.0329	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,280.25600	1,231.238	17.77	0.8862	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			48.15600	49.138	17.77	0.1138	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			91.55260	94.981	16.72	0.2031	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			903.65260	857.081	16.72	0.7969	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			299.68360	317.564	14.57	0.5313	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			311.78360	279.664	14.57	0.4687	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			118.55170	101.120	13.91	0.2353	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			556.45170	589.021	13.91	0.7647	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			140.77420	122.098	13.96	0.2629	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			534.97420	566.398	13.96	0.7371	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			524.81190	485.146	15.37	0.6087	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			213.81190	224.246	15.37	0.3913	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			994.77720	948.234	16.91	0.8043	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			93.77720	97.334	16.91	0.1957	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			801.95240	758.763	16.23	0.7158	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			156.85240	163.963	16.23	0.2842	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,620.03790	1,572.354	18.28	0.8816	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			62.43790	65.254	18.28	0.1184	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			814.41750	772.649	16.14	0.6901	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			191.61750	200.349	16.14	0.3099	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			165.99180	173.789	16.49	0.2733	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			927.19180	884.489	16.49	0.7267	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	30/04/2019	Foreign Exchange Option	15.61	Put			2,156.42850	2,107.343	19.24	0.9314	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			35.22850	36.643	19.24	0.0686	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			175.65230	183.806	16.37	0.2865	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			886.85230	844.506	16.37	0.7135	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,495.10360	2,445.483	19.87	0.9523	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			23.90360	24.783	19.87	0.0477	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,436.93210	1,390.024	17.83	0.8469	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			85.73210	89.324	17.83	0.1531	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			143.48220	127.751	13.93	0.2327	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			712.28220	747.051	13.93	0.7673	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			657.97040	690.880	14.04	0.7369	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			169.17040	151.580	14.04	0.2631	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			388.69340	358.514	14.71	0.4654	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			387.49340	407.814	14.71	0.5346	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			254.44960	265.434	16.44	0.3348	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			914.34960	874.434	16.44	0.6652	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,653.48240	2,605.195	20.05	0.9291	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			43.58240	46.195	20.05	0.0709	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			243.05730	253.637	16.55	0.3224	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			952.95730	912.637	16.55	0.6776	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,309.55730	2,262.009	19.44	0.9055	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			59.65730	63.009	19.44	0.0945	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			266.46130	246.033	14.47	0.3248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			666.56130	697.034	14.47	0.6752	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			751.95100	785.466	14.27	0.7234	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			211.85100	194.466	14.27	0.2766	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,591.65940	1,546.824	18.11	0.8217	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			121.75940	127.824	18.11	0.1783	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			35.22270	35.573	13.94	0.0717	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,440.32270	1,491.573	13.94	0.9283	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			1,163.03950	1,120.798	17.06	0.7307	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			199.83950	208.498	17.06	0.2693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,340.56520	1,387.451	13.76	0.9028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			57.26520	52.951	13.76	0.0972	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,226.27280	1,184.083	17.22	0.7309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			209.57280	218.583	17.22	0.2691	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			962.72360	1,002.571	14.10	0.7944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,056.64180	1,016.142	16.79	0.6875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			247.84080	258.456	16.81	0.3103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,064.54080	1,023.956	16.81	0.6897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			252.05880	262.847	16.77	0.3147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,048.75880	1,008.347	16.77	0.6853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			147.17480	154.549	18.05	0.1988	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			459.21220	431.413	15.08	0.4448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			522.51220	545.913	15.08	0.5552	2,729,566.50	5,000	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,037.70890	1,079.361	14.03	0.8211	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	12.65	Put			124.40890	114.861	14.03	0.1789	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			249.94180	260.642	16.79	0.3125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			480.38510	500.280	15.22	0.5228	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			1,040.89760	1,000.575	16.75	0.6831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			254.19760	265.075	16.75	0.3169	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			646.33560	675.009	14.72	0.6379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			333.03560	310.508	14.72	0.3621	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,583.87480	1,540.049	18.05	0.8012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			963.34170	923.933	16.55	0.6600	2,368,963.44	2,564	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			709.18720	673.652	15.83	0.5684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			372.48720	388.152	15.83	0.4316	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			288.63100	300.893	16.45	0.3520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			925.33100	886.393	16.45	0.6480	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			517.08510	485.780	15.22	0.4772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			69.29100	73.388	19.51	0.1021	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,585.62670	2,538.055	19.83	0.9119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			58.92670	62.555	19.83	0.0881	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			2,032.53880	1,986.591	18.87	0.8634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			95.83880	101.091	18.87	0.1366	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			276.64170	288.433	16.55	0.3400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			829.02230	791.463	16.18	0.6150	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			2,161.90410	2,115.499	19.10	0.8770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			85.20410	89.999	19.10	0.1230	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			197.72350	206.239	17.36	0.2560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,284.42350	1,241.739	17.36	0.7440	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,395.99100	2,348.888	19.51	0.8979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			111.67920	117.599	18.57	0.1564	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			342.09890	356.540	16.04	0.4037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			778.79890	742.040	16.04	0.5963	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			201.03330	209.685	17.32	0.2597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,267.73330	1,225.185	17.32	0.7403	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			322.32230	335.963	16.18	0.3850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			11.43350	15.126	22.53	0.0231	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,671.64900	1,627.327	18.21	0.8155	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			134.94900	141.827	18.21	0.1845	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			1,096.33000	1,055.400	16.89	0.6984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			239.63000	249.900	16.89	0.3016	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,868.37920	1,823.099	18.57	0.8436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			63.35930	67.190	19.69	0.0942	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			792.41190	826.389	14.36	0.7197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			229.11190	211.889	14.36	0.2803	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			378.87840	394.800	15.79	0.4373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			695.57840	660.300	15.79	0.5627	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,408.13350	4,360.626	22.53	0.9769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			86.64020	91.499	19.06	0.1249	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			764.67330	728.150	16.00	0.5909	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	13.98	Call		347.97330	362.650	16.00	0.4091	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,424.31380	2,377.136	19.55	0.9001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		67.61380	71.636	19.55	0.0999	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,500.05930	2,452.690	19.69	0.9058	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		662.03640	627.410	15.69	0.5481	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		2,078.58220	2,032.467	18.95	0.8684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		91.88220	96.967	18.95	0.1316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		651.74360	680.630	14.70	0.6412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		328.44360	306.130	14.70	0.3588	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		2,143.34020	2,096.999	19.06	0.8751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		171.88860	179.316	17.70	0.2266	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		805.08140	839.473	14.33	0.7261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		221.78140	204.973	14.33	0.2739	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		280.31950	260.356	14.54	0.3224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		713.61950	744.856	14.54	0.6776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		395.33640	411.910	15.69	0.4519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		149.42360	138.071	14.10	0.2056	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,311.30640	2,264.440	19.36	0.8908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		74.60640	78.940	19.36	0.1092	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		2,877.29910	2,928.558	17.32	0.9916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		3.99910	4.058	17.32	0.0084	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,428.58860	1,384.816	17.70	0.7734	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,344.50340	1,301.886	17.47	0.7492	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		197.80340	206.486	17.47	0.2508	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,673.48490	3,627.227	21.76	0.9551	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		26.78490	31.827	21.76	0.0449	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		321.93540	335.390	16.44	0.3672	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		935.33540	897.290	16.44	0.6328	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,794.42120	2,746.867	20.05	0.9135	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		61.02120	64.967	20.05	0.0865	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,732.85290	1,689.220	18.27	0.8080	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		831.46980	864.921	14.39	0.7175	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		149.45290	157.320	18.27	0.1920	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		309.41040	322.383	16.54	0.3555	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		972.81040	934.283	16.54	0.6445	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,453.39700	2,406.795	19.49	0.8894	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		79.99700	84.895	19.49	0.1106	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		244.86980	226.820	14.39	0.2825	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		324.95780	303.292	14.65	0.3410	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		726.45780	756.391	14.65	0.6590	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		598.93070	624.111	15.06	0.5788	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		454.13070	427.611	15.06	0.4212	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,905.40690	2,857.577	20.18	0.9162	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		60.20690	64.077	20.18	0.0838	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		397.42800	413.499	16.39	0.3971	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		956.32800	919.699	16.39	0.6029	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	31/07/2019	Foreign Exchange Option	16.50	Put			2,941.55570	2,894.025	20.01	0.8976	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			82.65570	87.825	20.01	0.1024	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,878.74380	1,836.125	18.36	0.7951	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			918.12630	953.039	14.47	0.7144	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			179.84380	189.925	18.36	0.2049	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			383.74390	399.358	16.48	0.3861	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			992.64390	955.558	16.48	0.6139	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,602.26850	2,556.482	19.48	0.8737	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			103.36850	110.282	19.48	0.1263	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			277.02630	259.239	14.47	0.2856	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			379.98900	357.854	14.83	0.3526	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			782.68900	813.254	14.83	0.6474	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,171.88770	1,133.121	16.88	0.6497	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			355.18770	368.921	16.88	0.3503	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,791.58400	2,744.995	19.71	0.8779	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			104.88400	110.795	19.71	0.1221	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			467.27400	483.810	16.39	0.4199	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			974.87400	939.110	16.39	0.5801	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			3,112.41380	3,065.383	20.24	0.8852	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			104.81380	110.083	20.24	0.1148	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,034.04290	1,991.694	18.55	0.7880	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			206.44290	216.394	18.55	0.2120	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			452.80840	468.890	16.48	0.4095	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			1,010.40840	974.190	16.48	0.5905	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,763.70390	2,718.289	19.63	0.8626	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			126.10390	132.989	19.63	0.1374	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			301.89810	285.204	14.54	0.2865	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			994.29810	1,029.904	14.54	0.7135	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			429.97330	407.029	14.91	0.3604	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			837.47330	866.929	14.91	0.6396	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,328.36400	1,288.529	17.19	0.6654	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			359.26400	371.829	17.19	0.3346	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,325.32190	5,277.504	22.52	0.9634	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			27.92190	32.504	22.52	0.0366	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			2,980.20670	3,032.484	14.92	0.9853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			8.80670	8.684	14.92	0.0147	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,380.93990	1,426.222	14.14	0.8241	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			159.53990	152.422	14.14	0.1759	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,338.70720	2,295.018	18.94	0.8107	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			190.10720	198.818	18.94	0.1893	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			2,057.89030	2,015.471	18.53	0.7773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			229.29030	239.271	18.53	0.2227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			579.39660	598.708	15.98	0.4799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			827.99660	794.908	15.98	0.5201	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,606.80590	3,560.395	21.17	0.8975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			98.20590	104.195	21.17	0.1025	0.00	0	800

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	14.21	Call			501.77870	518.564	16.38	0.4290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			990.37870	954.764	16.38	0.5710	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			4,205.32400	4,160.215	22.36	0.9181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			76.72400	84.015	22.36	0.0819	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			372.49970	385.090	17.25	0.3357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,371.09970	1,331.290	17.25	0.6643	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,797.57950	4,751.529	22.46	0.9429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			48.97950	55.329	22.46	0.0571	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			227.93850	237.875	18.54	0.2216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			2,066.53850	2,024.075	18.54	0.7784	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,281.06930	4,237.168	22.46	0.9209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			72.46930	80.968	22.46	0.0791	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			253.67480	264.428	18.31	0.2428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,912.27480	1,870.628	18.31	0.7572	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			4,002.73080	3,956.257	21.96	0.9119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			84.13080	90.057	21.96	0.0881	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			467.17370	482.806	16.58	0.4052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			1,075.77370	1,039.006	16.58	0.5948	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,624.46360	5,575.948	22.46	0.9668	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			25.86360	29.748	22.46	0.0332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,952.11810	4,905.523	22.46	0.9483	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			43.51810	49.324	22.46	0.0517	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			539.12760	557.140	16.18	0.4539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			907.72760	873.340	16.18	0.5461	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			523.22150	540.711	16.26	0.4434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			941.82150	906.911	16.26	0.5566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,990.84450	4,944.120	22.46	0.9496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			42.24450	47.920	22.46	0.0504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			600.68080	620.672	15.88	0.4933	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			789.28080	756.872	15.88	0.5067	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,624.48250	4,579.093	22.46	0.9363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			55.88250	62.893	22.46	0.0637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			893.26750	924.050	14.87	0.6521	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			421.86750	400.250	14.87	0.3479	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			569.04240	588.025	16.03	0.4733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			847.64240	814.225	16.03	0.5267	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			787.85040	814.885	15.19	0.5999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			526.45040	501.085	15.19	0.4001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			797.37890	824.764	15.16	0.6049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			515.97890	490.964	15.16	0.3951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			681.61180	704.469	15.54	0.5418	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			660.21180	630.669	15.54	0.4582	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			792.60350	819.811	15.17	0.6024	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			521.20350	496.011	15.17	0.3976	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,272.84790	3,225.305	20.40	0.8739	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			128.14790	133.005	20.40	0.1261	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	30/09/2019	Foreign Exchange Option	14.20	Call		535.73770	552.940	16.35	0.4397	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		990.43770	955.240	16.35	0.5603	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		323.61470	308.036	14.56	0.2859	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,068.91470	1,105.736	14.56	0.7141	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		520.58770	537.332	16.43	0.4298	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		1,025.28770	989.632	16.43	0.5702	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,168.41210	2,125.956	18.65	0.7804	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		233.71210	243.656	18.65	0.2196	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		150.55430	156.525	19.70	0.1480	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,905.25430	2,858.825	19.70	0.8520	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		472.66060	449.016	15.00	0.3646	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		891.36060	920.116	15.00	0.6354	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		151.33340	155.906	20.60	0.1357	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		521.53610	497.332	15.10	0.3723	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		930.43610	958.131	15.10	0.6277	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		3,075.47280	3,028.493	19.89	0.8438	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		174.37280	179.293	19.89	0.1562	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		604.05760	621.712	16.34	0.4572	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		1,005.15760	970.912	16.34	0.5428	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,144.29320	1,180.926	14.62	0.7149	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		345.39320	330.126	14.62	0.2851	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		588.28410	605.489	16.41	0.4478	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		1,039.38410	1,004.689	16.41	0.5522	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,327.80200	2,284.853	18.79	0.7772	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		256.70200	265.653	18.79	0.2228	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		3,442.43340	3,395.106	20.60	0.8643	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		666.37660	684.379	16.32	0.4717	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		1,017.47660	983.979	16.32	0.5283	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,584.46450	3,535.920	20.68	0.8565	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		173.36450	176.320	20.68	0.1435	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,459.98740	2,416.908	18.89	0.7732	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,212.89970	1,249.555	14.67	0.7162	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		278.88740	287.308	18.89	0.2268	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		650.08440	667.629	16.39	0.4627	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		1,051.18440	1,017.229	16.39	0.5373	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		3,218.13050	3,170.138	20.01	0.8366	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		197.03050	200.538	20.01	0.1634	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		363.99970	349.155	14.67	0.2838	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		565.44720	541.080	15.17	0.3760	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		979.44720	1,006.580	15.17	0.6240	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,480.66470	1,442.008	17.27	0.6305	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		498.16470	511.008	17.27	0.3695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,064.32350	2,113.614	13.53	0.9075	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		81.32350	79.114	13.53	0.0925	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		903.13230	927.801	15.51	0.5814	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		690.13230	663.301	15.51	0.4186	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			740.65810	760.313	16.11	0.5019	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,267.35810	2,225.038	18.57	0.7433	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,275.85600	2,233.503	18.59	0.7444	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			331.86810	341.086	18.56	0.2577	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,258.86810	2,216.586	18.56	0.7423	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,687.79950	3,640.442	20.82	0.8543	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			180.79950	184.942	20.82	0.1457	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			330.35810	339.538	18.57	0.2567	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			937.65810	905.813	16.11	0.4981	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			3,190.98590	3,144.273	19.91	0.8274	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			213.98590	218.773	19.91	0.1726	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,175.25530	6,125.951	21.98	0.9536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			48.25530	50.451	21.98	0.0464	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			328.85600	338.003	18.59	0.2556	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			732.66240	751.436	16.27	0.4861	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			1,028.66240	995.736	16.27	0.5139	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,733.02350	3,683.562	20.77	0.8484	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			197.02350	199.262	20.77	0.1516	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,607.04750	2,563.326	18.99	0.7701	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			301.04750	309.026	18.99	0.2299	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			715.85580	734.163	16.34	0.4774	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			1,061.85580	1,028.463	16.34	0.5226	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,367.34410	3,318.640	20.13	0.8291	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			221.34410	224.340	20.13	0.1709	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			382.20580	367.604	14.70	0.2818	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,286.20580	1,323.304	14.70	0.7182	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			607.88210	583.028	15.25	0.3791	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,025.28210	1,052.228	15.25	0.6209	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			647.49750	622.518	15.32	0.3822	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,065.59750	1,091.618	15.32	0.6178	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			690.83330	664.387	15.43	0.3843	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,113.23330	1,138.187	15.43	0.6157	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,224.05340	2,264.378	12.66	0.9075	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			97.05340	85.778	12.66	0.0925	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			967.53310	987.488	16.05	0.5468	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			940.53310	908.888	16.05	0.4532	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			519.86140	530.544	18.17	0.3302	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			2,092.86140	2,051.944	18.17	0.6698	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,959.97220	3,910.777	20.98	0.8234	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			266.97220	269.377	20.98	0.1766	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			517.89330	528.532	18.18	0.3291	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			2,100.89330	2,059.932	18.18	0.6709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			515.93420	526.525	18.19	0.3281	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			2,108.93420	2,067.925	18.19	0.6719	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			734.28810	706.453	15.56	0.3860	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,161.18810	1,185.153	15.56	0.6140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			773.87070	745.025	15.66	0.3883	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,198.07070	1,221.525	15.66	0.6117	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			815.20850	785.059	15.75	0.3886	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,250.00850	1,272.859	15.75	0.6114	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			775.64640	788.145	17.58	0.4175	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,763.04640	1,722.245	17.58	0.5825	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			780.76580	793.386	17.55	0.4198	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,748.16580	1,707.486	17.55	0.5802	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			778.19760	790.760	17.56	0.4186	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,755.59760	1,714.860	17.56	0.5814	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,906.52280	1,864.288	17.76	0.5857	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			811.22280	823.388	17.76	0.4143	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			902.33140	912.406	17.69	0.4327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,893.73140	1,854.606	17.69	0.5673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			907.59220	917.763	17.67	0.4348	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,878.99220	1,839.963	17.67	0.5652	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			904.95690	915.080	17.68	0.4337	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,886.35690	1,847.280	17.68	0.5663	0.00	0	0
Total \$ / R Option												6,764,352.62	14,809	4,712,756
Total \$ / R												464,426,447.52	48,740	5,487,196
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.47020		13.42030			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.61450		13.56330			0.0000	0.00	0	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			13.77380		13.72140			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			13.92450		13.87300			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.08860		14.03700			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			9,678.92120	9,960.712	16.13	0.2367	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			70,648.92120	65,940.712	16.13	0.7633	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			9,508.67180	9,785.363	16.16	0.2332	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			71,478.67180	66,765.363	16.16	0.7668	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			9,852.10770	10,139.157	16.10	0.2403	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			69,822.10770	65,119.157	16.10	0.7597	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			24,994.18190	26,064.181	16.79	0.3125	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			105,664.18190	101,614.181	16.79	0.6875	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			24,784.07770	25,845.617	16.81	0.3103	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			106,454.07770	102,395.617	16.81	0.6897	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			25,205.88000	26,284.697	16.77	0.3147	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			104,875.88000	100,834.697	16.77	0.6853	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			37,677.89050	38,949.420	17.21	0.3390	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			135,537.89050	131,569.420	17.21	0.6610	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			37,463.03150	38,728.503	17.23	0.3374	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			136,323.03150	132,348.503	17.23	0.6626	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			37,894.16480	39,171.792	17.20	0.3406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			134,754.16480	130,791.792	17.20	0.6594	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			75,878.94000	77,897.002	16.04	0.5112	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			90,578.94000	87,447.002	16.04	0.4888	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			75,512.66820	77,520.244	16.05	0.5093	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			91,212.66820	88,070.244	16.05	0.4907	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			76,247.09670	78,276.197	16.03	0.5131	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			89,947.09670	86,826.197	16.03	0.4869	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			73,961.28560	75,481.407	16.94	0.4440	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			138,261.28560	134,621.407	16.94	0.5560	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			73,671.28200	75,183.732	16.95	0.4426	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			138,971.28200	135,323.732	16.95	0.5574	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			74,253.21180	75,780.450	16.92	0.4454	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			137,553.21180	133,920.450	16.92	0.5546	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On	28/02/2019	Foreign Exchange Future			17.56880	17.53780			0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			17.62290	17.59200			0.0000	10,908,575.10	619	398,008	
£ / R	On	29/03/2019	Foreign Exchange Future			17.65610	17.62520			0.0000	1,288,895.30	73	80	
£ / R	On	15/04/2019	Foreign Exchange Future			17.70710	17.67570			0.0000	460,384.60	26	43	
£ / R	On	26/04/2019	Foreign Exchange Future			17.74000	17.70840			0.0000	0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			17.88970	17.85720			0.0000	4,418,755.90	247	5,823	
£ / R	On	16/09/2019	Foreign Exchange Future			18.18000	18.14590			0.0000	0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.45430	18.42070			0.0000	0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			18.75110	18.71740			0.0000	0.00	0	0	
Total £ / R Future												17,076,610.90	965	432,420
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		335.99410	303.495	13.85	0.5572	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		203.79410	202.295	13.85	0.4428	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		192.13080	192.552	14.49	0.3423	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		600.13080	569.652	14.49	0.6577	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,850.55990	3,819.268	22.26	0.9948	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		2,55990	2,168	22.26	0.0052	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,415.91630	2,383.809	17.54	0.9820	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		7.91630	6.709	17.54	0.0180	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		24.58130	22.158	15.61	0.0568	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,622.58130	1,589.258	15.61	0.9432	0.00	0	1,000	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,594.33750	2,562.520	18.04	0.9855	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		6.33750	5.420	18.04	0.0145	0.00	0	1,500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,443.18810	1,409.778	15.47	0.9203	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		35.18810	32.678	15.47	0.0797	0.00	0	2,500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		120.34950	119.148	14.86	0.2349	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		828.34950	796.248	14.86	0.7651	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		118.42750	117.191	14.87	0.2318	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		836.42750	804.291	14.87	0.7682	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	18.29	Call		122.29900	121.132	14.85	0.2381	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		820.29900	788.232	14.85	0.7619	0.00	0	0
£ / R	On	29/03/2019		Foreign Exchange Option	18.09	Put		681.83430	653.282	14.70	0.6574	0.00	0	0
£ / R	On	29/03/2019		Foreign Exchange Option	18.09	Call		217.03430	219.382	14.70	0.3426	0.00	0	0
£ / R	On	15/04/2019		Foreign Exchange Option	18.11	Put		713.61540	687.969	14.66	0.6249	0.00	0	0
£ / R	On	15/04/2019		Foreign Exchange Option	18.11	Call		279.31540	285.069	14.66	0.3751	0.00	0	0
£ / R	On	26/04/2019		Foreign Exchange Option	18.11	Put		724.78710	700.950	14.67	0.6042	0.00	0	0
£ / R	On	26/04/2019		Foreign Exchange Option	18.11	Call		323.18710	330.950	14.67	0.3958	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		342.82250	351.999	15.12	0.3430	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		1,115.62250	1,092.299	15.12	0.6570	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		340.02990	349.164	15.12	0.3409	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		1,122.82990	1,099.464	15.12	0.6591	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		345.63470	354.858	15.11	0.3451	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		1,108.43470	1,085.158	15.11	0.6549	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Call		581.74680	594.079	15.18	0.4085	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Put		1,255.84680	1,234.079	15.18	0.5915	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Call		578.46440	590.756	15.19	0.4068	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Put		1,262.56440	1,240.756	15.19	0.5932	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Call		585.04530	597.413	15.18	0.4102	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Put		1,249.14530	1,227.413	15.18	0.5898	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Call		514.27490	522.576	15.84	0.3208	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Put		2,063.57490	2,038.275	15.84	0.6792	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Call		518.80890	527.158	15.83	0.3230	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Put		2,048.10890	2,022.858	15.83	0.6770	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Call		516.53690	524.862	15.84	0.3219	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Put		2,055.83690	2,030.562	15.84	0.6781	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		686.87820	694.196	16.19	0.3521	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		2,269.47820	2,243.096	16.19	0.6479	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		684.42840	691.731	16.19	0.3511	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		2,277.02840	2,250.631	16.19	0.6489	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		689.33700	696.678	16.18	0.3531	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		2,261.93700	2,235.578	16.18	0.6469	0.00	0	0
Total £ / R Option											0.00	0	6,500	
Total £ / R											17,076,610.90	965	438,920	
¥ / R	On	18/03/2019		Foreign Exchange Future			0.12270	0.12330		0.0000	0.00	0	10,000	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12490	0.12550		0.0000	0.00	0	0	
¥ / R	On	16/09/2019		Foreign Exchange Future			0.12740	0.12800		0.0000	0.00	0	0	
¥ / R	On	13/12/2019		Foreign Exchange Future			0.12970	0.13030		0.0000	0.00	0	0	
¥ / R	On	16/03/2020		Foreign Exchange Future			0.13240	0.13300		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	10,000	
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Call		1,354.23480	1,295.290	21.57	0.9370	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Put		24.23480	25.290	21.57	0.0630	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.12	Call		573.25830	528.671	23.05	0.6269	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	0.12	Put			243.25830	258.671	23.05	0.3731	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			171.57240	151.507	24.53	0.2569	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			841.57240	881.507	24.53	0.7431	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			430.43290	343.865	18.55	0.3797	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			880.43290	853.865	18.55	0.6203	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			178.60450	185.873	22.08	0.2118	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,628.60450	1,695.873	22.08	0.7882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			908.03200	765.303	16.51	0.6756	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			358.03200	275.303	16.51	0.3244	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,596.48160	1,632.312	20.60	0.6927	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,207.46040	1,163.451	19.03	0.6829	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			407.46040	423.451	19.03	0.3171	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			706.74620	673.074	19.82	0.4791	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			906.74620	933.074	19.82	0.5209	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			396.48160	372.312	20.60	0.3073	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,463.84120	1,417.020	18.38	0.7062	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			433.84120	447.021	18.38	0.2938	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			952.34050	912.829	19.40	0.5306	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			922.34050	942.829	19.40	0.4694	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			613.05830	580.568	20.41	0.3781	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,583.05830	1,610.569	20.41	0.6219	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			856.37720	813.888	20.19	0.4381	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,556.37720	1,573.888	20.19	0.5619	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			611.20460	572.945	21.32	0.3291	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,311.20460	2,332.945	21.32	0.6709	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,220.77960	1,174.016	19.05	0.5759	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			920.77960	934.016	19.05	0.4241	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.36450		15.36800			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.38900		15.39240			0.0000	30,778.00	2	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.44630		15.45000			0.0000	78,127,385.40	5,058	142,903
€ / R	On	29/03/2019	Foreign Exchange Future			15.48170		15.48530			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.53590		15.53900			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.57070		15.57360			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.73000		15.73250			0.0000	471,900.00	30	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			15.93200		15.93240			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.04190		16.04280			0.0000	1,684,399.50	105	21,291
€ / R	On	13/12/2019	Foreign Exchange Future			16.34010		16.34110			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.66800		16.66640			0.0000	0.00	0	0
Total € / R Future												80,314,462.90	5,195	211,605
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			483.42480	474.409	13.68	0.8319	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			51.42480	38.909	13.68	0.1681	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	28/02/2019	Foreign Exchange Option	15.77	Put		471.38280	463.038	13.97	0.7470	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call		93.78280	82.039	13.97	0.2530	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		4,201.97230	4,205.290	26.19	0.9961	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		1.97230	1.590	26.19	0.0039	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		667.14320	661.829	14.54	0.7547	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		117.14320	108.129	14.54	0.2453	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		225.38780	213.920	13.53	0.4236	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		375.38780	367.620	13.53	0.5764	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		92.63570	84.644	14.89	0.1992	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		782.63570	778.344	14.89	0.8008	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		91.08930	83.172	14.92	0.1962	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		791.08930	786.872	14.92	0.8038	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		94.20630	86.141	14.87	0.2022	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		774.20630	769.841	14.87	0.7978	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		10.77700	8.896	17.25	0.0264	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,890.77700	1,892.596	17.25	0.9736	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		932.36340	929.661	15.24	0.8103	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		97.66340	91.361	15.24	0.1897	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		895.61360	890.847	15.03	0.7511	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		154.61360	146.747	15.03	0.2489	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		1,007.87300	1,003.317	15.28	0.7587	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		161.47300	154.017	15.28	0.2413	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,345.93070	1,341.589	15.98	0.7517	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		216.73110	209.904	16.00	0.2466	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,354.23110	1,349.904	16.00	0.7534	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		215.04880	208.237	16.01	0.2449	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,362.54880	1,358.237	16.01	0.7551	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		218.43070	211.589	15.98	0.2483	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		724.65230	718.356	14.50	0.5024	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		627.05230	620.356	14.50	0.4976	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,796.76350	3,792.311	19.45	0.9223	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		79.16350	74.311	19.45	0.0777	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		550.92710	544.136	14.81	0.4502	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		858.52710	852.136	14.81	0.5498	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		344.90890	338.348	15.97	0.3054	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,422.50890	1,416.348	15.97	0.6946	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		288.75340	282.768	16.98	0.2399	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		2,025.95340	2,020.868	16.98	0.7601	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		287.23230	281.255	17.00	0.2388	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		2,034.43230	2,029.355	17.00	0.7612	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		290.28750	284.290	16.97	0.2410	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		2,017.48750	2,012.390	16.97	0.7590	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,746.89870	2,742.646	18.01	0.8360	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		189.69870	184.546	18.01	0.1640	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		976.65120	968.605	14.54	0.5613	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		785.55120	778.505	14.54	0.4387	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,489.66390	4,483.640	21.11	0.8631	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			2,110.07690	2,103.977	16.88	0.7072	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,678.44980	2,676.438	13.36	0.9294	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			67.34980	66.339	13.36	0.0706	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			210.76390	203.740	21.11	0.1369	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			439.39040	432.300	16.90	0.2917	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			2,118.29040	2,112.200	16.90	0.7083	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			437.60750	430.526	16.91	0.2907	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			2,126.50750	2,120.426	16.91	0.7093	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			441.17690	434.077	16.88	0.2928	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,352.39210	2,344.209	17.06	0.6825	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			566.91680	560.338	17.07	0.3166	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,360.51680	2,352.339	17.07	0.6834	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			565.04310	558.476	17.08	0.3157	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,368.64310	2,360.476	17.08	0.6843	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			568.79210	562.209	17.06	0.3175	0.00	0	0
Total € / R Option												0.00	0	169,500
Total € / R												80,314,462.90	5,195	381,105
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.72410		9.74010			0.0000	0.00	0	5,781
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.83990		9.85560			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			9.96810		9.98290			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.09140		10.10660			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.22560		10.23950			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,435
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			19.26100	17.005	13.56	0.0845	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			649.16100	662.904	13.56	0.9155	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			20.72130	18.299	13.50	0.0902	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			630.62130	644.199	13.50	0.9098	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			19.97810	17.640	13.53	0.0874	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			639.87810	653.540	13.53	0.9126	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,186.51200	1,202.348	14.52	0.8930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			41.31170	41.480	14.53	0.1053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,195.71170	1,211.580	14.53	0.8947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			40.52590	40.726	14.55	0.1036	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,204.92590	1,220.826	14.55	0.8964	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			42.11200	42.248	14.52	0.1070	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			938.76060	952.770	13.61	0.7494	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			155.11990	154.251	13.57	0.2554	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			922.21990	936.151	13.57	0.7446	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			153.38110	152.550	13.59	0.2530	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			930.48110	944.450	13.59	0.7470	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			151.66060	150.870	13.61	0.2506	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			215.01150	211.974	13.43	0.2881	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	13/12/2019	Foreign Exchange Option	10.90	Put			1,008.41150	1,020.574	13.43	0.7119	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			213.11120	210.113	13.44	0.2859	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,016.51120	1,028.713	13.44	0.7141	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			216.93420	213.855	13.41	0.2903	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			1,000.33420	1,012.455	13.41	0.7097	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,090.21670	1,102.771	13.61	0.7330	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			196.81670	194.171	13.61	0.2670	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,098.88620	1,107.811	13.62	0.6801	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			286.30030	281.367	13.64	0.3180	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,106.80030	1,115.767	13.64	0.6820	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			284.23170	279.344	13.66	0.3160	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,114.73170	1,123.744	13.66	0.6840	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			288.38620	283.411	13.62	0.3199	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,435
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.26710		10.24050			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.39760		10.37030			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.53830		10.50990			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.67010		10.64260			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.81310		10.78490			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			42.97500	43.572	13.57	0.1749	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			532.47500	506.472	13.57	0.8251	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			41.61960	42.286	13.61	0.1704	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			541.11960	515.186	13.61	0.8296	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			44.36950	44.897	13.53	0.1795	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			523.86950	497.797	13.53	0.8205	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			170.12750	176.136	13.48	0.3330	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			599.82750	578.536	13.48	0.6670	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			167.72530	173.667	13.51	0.3292	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			607.42530	586.067	13.51	0.6708	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			172.56820	178.642	13.46	0.3369	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			592.26820	571.042	13.46	0.6631	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			177.44880	183.444	14.45	0.2669	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,047.54880	1,025.144	14.45	0.7331	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			175.74150	181.691	14.47	0.2647	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,055.84150	1,033.391	14.47	0.7353	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			174.05230	179.953	14.49	0.2625	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,064.15230	1,041.653	14.49	0.7375	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			249.94760	256.899	14.50	0.3024	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,147.34760	1,126.799	14.50	0.6976	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			248.06220	254.978	14.52	0.3004	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,155.46220	1,134.878	14.52	0.6996	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	13/12/2019	Foreign Exchange Option	11.53	Call			251.84600	258.837	14.48	0.3043	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,139.24600	1,118.737	14.48	0.6957	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			334.90960	342.001	14.68	0.3350	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,240.00960	1,218.901	14.68	0.6650	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			332.81480	339.863	14.70	0.3333	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,247.91480	1,226.763	14.70	0.6667	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			337.02380	344.155	14.67	0.3368	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,232.12380	1,211.055	14.67	0.6632	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.52000		0.52000			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			13.53310		13.54920			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			13.79450		13.80980			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.08280		14.09780			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.35850		14.37530			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.66260		14.67820			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			50.05960	43.877	16.45	0.1207	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			970.85960	980.777	16.45	0.8793	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			49.03230	42.957	16.47	0.1185	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			979.83230	989.857	16.47	0.8815	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			51.10800	44.818	16.44	0.1230	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			961.90800	971.718	16.44	0.8770	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			220.66260	210.393	16.44	0.2677	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,140.86260	1,145.893	16.44	0.7323	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			218.81640	208.604	16.46	0.2657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,149.01640	1,154.104	16.46	0.7343	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			222.52300	212.202	16.42	0.2697	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,132.72300	1,137.701	16.42	0.7303	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			273.42200	264.182	17.92	0.2421	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,865.62200	1,871.382	17.92	0.7579	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			271.85720	262.654	17.94	0.2409	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,874.05720	1,879.854	17.94	0.7591	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			274.99690	265.723	17.91	0.2433	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,857.19690	1,862.923	17.91	0.7567	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			419.78750	409.040	18.14	0.2936	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,994.48750	2,000.540	18.14	0.7064	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			417.94150	407.225	18.15	0.2925	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			2,002.64150	2,008.725	18.15	0.7075	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	13/12/2019	Foreign Exchange Option	15.97	Call			416.10490	405.419	18.17	0.2914	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			2,010.80490	2,016.919	18.17	0.7086	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			494.20830	484.409	18.66	0.2941	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,446.00830	2,451.809	18.66	0.7059	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			492.50900	482.729	18.67	0.2932	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,454.30900	2,460.129	18.67	0.7068	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			495.92030	486.097	18.65	0.2950	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,437.72030	2,443.497	18.65	0.7050	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			1.98810		1.98990			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00940		2.01100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,178.47360	1,187.954	14.62	0.8598	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			102.66250	92.468	14.24	0.1811	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,003.66250	1,011.468	14.24	0.8189	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			89.19370	79.861	14.43	0.1595	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,090.19370	1,098.861	14.43	0.8405	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			77.47360	68.954	14.62	0.1402	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			785.85100	778.172	13.06	0.5902	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			475.85100	484.172	13.06	0.4098	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			733.03480	725.232	13.10	0.5648	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			523.03480	531.232	13.10	0.4352	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			841.30120	833.719	13.02	0.6155	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			431.30120	439.719	13.02	0.3845	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			2.06960		2.07000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.10850		2.10880			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.15120		2.15110			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.19220		2.19230			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.23720		2.23680			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			1,931.57890	1,931.765	16.23	0.9419	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			39.71140	35.288	15.76	0.0731	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,739.71140	1,739.289	15.76	0.9269	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			35.08870	30.909	15.95	0.0646	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,835.08870	1,834.909	15.95	0.9354	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			31.57890	27.765	16.23	0.0581	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	14/06/2019	Foreign Exchange Option	2.15	Put			916.85320	922.746	13.73	0.5781	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			472.32640	475.157	13.84	0.4009	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			984.32640	990.157	13.84	0.5991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			539.44650	542.397	13.62	0.4436	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			851.44650	857.396	13.62	0.5564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			504.85320	507.747	13.73	0.4219	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			277.60080	285.388	15.70	0.2037	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,766.60080	2,773.388	15.70	0.7963	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			308.94450	315.866	15.59	0.2216	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,597.94450	2,603.866	15.59	0.7784	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			292.88170	300.249	15.64	0.2125	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,681.88170	2,688.249	15.64	0.7875	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			306.52410	308.476	16.29	0.1835	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,783.52410	3,786.476	16.29	0.8165	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			295.28470	297.380	16.35	0.1777	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,872.28470	3,875.380	16.35	0.8223	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			318.22600	320.033	16.23	0.1895	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,695.22600	3,698.033	16.23	0.8105	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			441.01050	439.417	16.60	0.2140	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,173.01050	4,167.417	16.60	0.7860	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			428.02510	426.590	16.65	0.2085	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,260.02510	4,254.590	16.65	0.7915	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			454.42270	452.674	16.55	0.2195	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			4,086.42270	4,080.674	16.55	0.7805	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			1.71960		1.71330			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74250		1.73590			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			123.59330	127.638	16.02	0.2385	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			890.59330	831.638	16.02	0.7615	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			107.52580	110.575	16.24	0.2113	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			974.52580	914.575	16.24	0.7887	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			141.97770	147.212	15.81	0.2686	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			808.97770	751.212	15.81	0.7314	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			537.07750	560.834	15.46	0.4752	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			778.07750	735.834	15.46	0.5248	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			502.10190	524.291	15.61	0.4517	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			843.10190	799.291	15.61	0.5483	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			574.36260	599.758	15.32	0.4995	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			715.36260	674.758	15.32	0.5005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13380		0.13290			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13270		0.13170			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13240		0.13160			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13150		0.13190			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13020		0.13140			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			1.58800		1.59520			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61060		1.61780			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			9.26710		9.28090			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.38100		9.39420			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.50530		9.51750			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.62280		9.63610			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.74950		9.76170			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			316.50790	324.531	12.57	0.7372	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			65.19890	59.554	12.61	0.2555	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			324.29890	332.453	12.61	0.7445	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			69.68530	63.776	12.53	0.2703	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			308.78530	316.676	12.53	0.7297	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			67.40790	61.631	12.57	0.2628	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			114.09180	112.390	13.51	0.2570	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			639.89180	651.390	13.51	0.7430	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			112.18060	110.524	13.53	0.2534	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			647.98060	659.524	13.53	0.7466	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			116.03700	114.286	13.48	0.2606	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			631.83700	643.286	13.48	0.7394	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			251.27720	248.548	13.14	0.3842	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			583.77720	593.248	13.14	0.6158	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			248.35050	245.663	13.16	0.3807	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			590.85050	600.363	13.16	0.6193	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			254.23760	251.468	13.12	0.3878	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			576.73760	586.168	13.12	0.6122	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			232.70880	229.147	13.94	0.3082	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			946.60880	956.347	13.94	0.6918	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	13/12/2019	Foreign Exchange Option	10.36	Call			230.64640	227.123	13.96	0.3059	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			954.54640	964.323	13.96	0.6941	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			234.79180	231.191	13.92	0.3106	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			938.69180	948.391	13.92	0.6894	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			305.85110	300.653	14.33	0.3344	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,064.15110	1,071.153	14.33	0.6656	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			303.64310	298.474	14.34	0.3323	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,071.94310	1,078.974	14.34	0.6677	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			308.08110	302.846	14.31	0.3364	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,056.38110	1,063.346	14.31	0.6636	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.29620		1.29810			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.30270		1.30430			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			419.00000	438.000		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			519.00000	538.000		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			319.00000	338.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			157.00000	173.000		1.0000	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			257.00000	273.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			57.00000	73.000		1.0000	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			1.30830		1.31080			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31400		1.31660			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31990		1.32250			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32530		1.32780			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33090		1.33340			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			1.14670		1.15120			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15540		1.15990			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16470		1.16920			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 13/12/2019	Foreign Exchange Future				1.17350		1.17790			0.0000	0.00	0	0
QUANTO €	On 16/03/2020	Foreign Exchange Future				1.18310		1.18730			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				9.95850		9.95250			0.0000	0.00	0	1,200
SGD / R	On 14/06/2019	Foreign Exchange Future				10.08590		10.07920			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				56.95390	54.240	13.54	0.2132	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put				444.45390	435.740	13.54	0.7868	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call				55.33730	52.636	13.58	0.2078	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put				452.83730	444.136	13.58	0.7922	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call				58.61640	55.892	13.50	0.2187	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put				436.11640	427.392	13.50	0.7813	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call				341.15000	345.622	12.58	0.5602	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put				261.95000	259.722	12.58	0.4398	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call				336.24550	340.680	12.59	0.5549	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put				267.04550	264.780	12.59	0.4451	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call				346.10910	350.617	12.57	0.5655	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put				256.90910	254.717	12.57	0.4345	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				2.51830		2.50500			0.0000	2,747,465.30	1,091	30,000
TRY / R	On 14/06/2019	Foreign Exchange Future				2.43160		2.41880			0.0000	0.00	0	0
Total TRY / R Future												2,747,465.30	1,091	30,000
TRY / R	On 18/03/2019	Foreign Exchange Option	2.73	Call				4.55850	5.490	16.96	0.0847	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.73	Put				229.55850	217.190	16.96	0.9153	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.74	Call				3.93880	4.759	16.95	0.0751	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.74	Put				238.93880	226.459	16.95	0.9249	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.72	Call				5.26070	6.316	16.97	0.0952	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.72	Put				220.26070	208.017	16.97	0.9048	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.53	Call				0.50880	1.366	26.35	0.0110	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.53	Put				1,111.70880	1,099.766	26.35	0.9890	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.54	Call				0.47780	1.296	26.35	0.0104	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.54	Put				1,121.67780	1,109.696	26.35	0.9896	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.52	Call				0.54180	1.439	26.35	0.0115	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.52	Put				1,101.74180	1,089.839	26.35	0.9885	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									2,747,465.30	1,091	30,000
Total Futures									557,800,634.00	41,182	1,488,779
Total Options									6,764,352.62	14,809	4,889,756
Grand Total:									564,564,986.62	55,991	6,378,535