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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/02/2019	Foreign Exchange Future		14.05850			0.0000	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Future		14.06490			0.0000	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Future		14.06650			0.0000	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Future		14.06970			0.0000	49,243,950.00	3,500	2,259
\$ / R	On	04/03/2019	Foreign Exchange Future		14.07630			0.0000	0.00	0	74
\$ / R	On	05/03/2019	Foreign Exchange Future		14.07800			0.0000	0.00	0	10,080
\$ / R	On	11/03/2019	Foreign Exchange Future		14.08810			0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Future		14.09980			0.0000	7,420,329,945.60	526,272	798,522
\$ / R	On	22/03/2019	Foreign Exchange Future		14.10650			0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Future		14.11500			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future		14.11850			0.0000	0.00	0	3,708
\$ / R	On	02/04/2019	Foreign Exchange Future		14.12530			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future		14.13040			0.0000	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Future		14.14750			0.0000	0.00	0	260
\$ / R	On	26/04/2019	Foreign Exchange Future		14.16630			0.0000	0.00	0	349
\$ / R	On	29/04/2019	Foreign Exchange Future		14.17150			0.0000	0.00	0	15
\$ / R	On	30/04/2019	Foreign Exchange Future		14.17320			0.0000	0.00	0	1,052
\$ / R	On	09/05/2019	Foreign Exchange Future		14.18870			0.0000	0.00	0	25,000
\$ / R	On	13/05/2019	Foreign Exchange Future		14.19560			0.0000	0.00	0	93
\$ / R	On	20/05/2019	Foreign Exchange Future		14.20770			0.0000	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Future		14.22370			0.0000	5,504,571.90	387	387

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Future			14.22730		14.31880			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.23260		14.32410			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.23440		14.32590			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.24510		14.33660			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.25220		14.34380			0.0000	107,575,605.60	7,548	109,308
\$ / R	On	20/06/2019	Foreign Exchange Future			14.26290		14.35450			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.27710		14.36870			0.0000	0.00	0	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.28240		14.37410			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.28600		14.37770			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.33590		14.42770			0.0000	0.00	0	430
\$ / R	On	01/08/2019	Foreign Exchange Future			14.33770		14.42940			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.35930		14.45090			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.38980		14.48120			0.0000	8,936,065.80	621	564
\$ / R	On	02/09/2019	Foreign Exchange Future			14.39510		14.48660			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.39870		14.49010			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.40050		14.49190			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.42020		14.51150			0.0000	4,326,060.00	300	22,583
\$ / R	On	30/09/2019	Foreign Exchange Future			14.44550		14.53730			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.44920		14.54110			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.50160		14.59450			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.55400		14.64660			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.55960		14.65210			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.56330		14.65570			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.57990		14.67200			0.0000	0.00	0	10,513
\$ / R	On	31/12/2019	Foreign Exchange Future			14.61310		14.70510			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.61670		14.70880			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.66920		14.76320			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.71940		14.78500			0.0000	51,517,900.00	3,500	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.72510		14.82210			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.75150		14.84900			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.78350		14.88170			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.83440		14.93360			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.89930		15.00020			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.91880		15.02020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.00860		15.11250			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.10450		15.21110			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>7,647,434,098.90</b>	<b>542,128</b>	<b>1,084,505</b>
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			602.57480	508.684	25.86	0.9968	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			5.17480	0.184	25.86	0.0032	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Call			368.45420	262.585	22.56	0.9427	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Put			21.05420	4.085	22.56	0.0573	0.00	0	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			1.13330	0.012	30.55	0.0002	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			858.53330	768.512	30.55	0.9998	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			111.82310	108.911	16.19	0.5039	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			195.82310	103.811	16.19	0.4961	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	26/02/2019	Foreign Exchange Option	13.75	Put		32.68010	25.191	17.47	0.1522	629,772.50	25,000	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		438.28010	341.691	17.47	0.8478	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,160.33990	1,070.155	19.95	0.9965	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		1.33990	0.455	19.95	0.0035	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		138.10620	74.227	17.59	0.3171	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		229.10620	254.527	17.59	0.6829	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,117.57850	1,202.465	24.44	0.9876	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		6.57850	2.165	24.44	0.0124	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		425.84380	477.199	19.09	0.8645	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		64.84380	26.899	19.09	0.1355	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		623.76600	691.204	20.36	0.9396	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		32.76600	10.904	20.36	0.0604	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		157.58340	88.669	17.32	0.3644	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		198.58340	218.969	17.32	0.6356	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,473.16360	1,561.068	26.94	0.9956	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		2.16360	0.768	26.94	0.0044	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		489.19260	397.027	17.27	0.8541	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		30.19260	27.327	17.27	0.1459	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		0.71690	0.167	20.87	0.0013	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,329.71690	1,239.867	20.87	0.9987	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		305.18420	339.613	17.27	0.7181	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		130.98420	75.913	17.27	0.2819	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		36.85830	39.818	15.68	0.1751	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		504.35830	417.818	15.68	0.8249	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call		726.26740	637.541	15.26	0.9451	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put		8.76740	9.541	15.26	0.0549	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		345.23960	383.716	17.54	0.7408	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		122.73960	71.716	17.54	0.2592	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		12.14800	13.158	15.34	0.0718	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		679.64800	591.158	15.34	0.9282	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		7.70040	6.783	15.17	0.0411	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		775.20040	684.783	15.17	0.9589	0.00	0	50,000
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,004.25160	1,077.570	19.97	0.9420	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		31.75160	15.670	19.97	0.0580	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		361.10090	281.700	15.60	0.6235	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		123.60090	133.600	15.60	0.3765	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		38.07600	24.077	20.78	0.0710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,168.77600	1,244.277	20.78	0.9290	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		37.40580	23.611	20.81	0.0697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,178.10580	1,253.811	20.81	0.9303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		38.75790	24.553	20.75	0.0722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,159.45790	1,234.753	20.75	0.9278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		336.02710	264.598	15.94	0.5416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		196.72710	214.798	15.94	0.4584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,389.51480	2,299.921	20.70	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.21480	0.121	20.70	0.0006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,129.80230	2,040.097	19.75	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.50230	0.297	19.75	0.0014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			31.16040	27.383	14.30	0.1047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			770.46040	677.183	14.30	0.8953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,689.37920	2,599.843	21.80	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.07920	0.043	21.80	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,859.31380	3,769.800	18.26	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01380	0.000	18.26	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,449.47620	2,359.898	20.92	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.17620	0.098	20.92	0.0005	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			455.36600	501.105	17.71	0.7052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			164.66600	120.905	17.71	0.2948	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,433.86490	1,342.932	17.13	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			4.56490	3.132	17.13	0.0137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			526.39860	441.166	15.12	0.7398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			87.09860	91.365	15.12	0.2602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			843.09430	909.140	19.60	0.8656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			72.39430	48.940	19.60	0.1344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,057.84460	1,130.666	20.39	0.9121	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			47.14460	30.466	20.39	0.0879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			761.31410	668.511	14.33	0.8913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			32.01410	28.711	14.33	0.1087	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,290.95360	1,368.900	21.21	0.9438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			30.25360	18.700	21.21	0.0562	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			333.12590	368.489	16.94	0.6138	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			222.42590	168.289	16.94	0.3862	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,376.53240	1,455.728	21.45	0.9526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			25.83240	15.528	21.45	0.0474	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,721.16060	1,631.007	18.25	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			1.86060	1.207	18.25	0.0054	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			450.10450	369.093	15.42	0.6691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			120.80450	129.293	15.42	0.3309	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,681.40940	1,591.182	18.10	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			2.10940	1.382	18.10	0.0062	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			424.20040	344.985	15.53	0.6425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			134.90040	145.185	15.53	0.3575	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,030.43820	1,102.519	20.29	0.9072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			49.73820	32.319	20.29	0.0928	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,891.63530	2,980.954	25.49	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.93530	0.754	25.49	0.0027	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			176.14210	130.157	17.54	0.3135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			426.84210	470.357	17.54	0.6865	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,198.28410	1,106.205	16.02	0.9726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			8.98410	6.405	16.02	0.0274	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,296.08070	1,204.548	16.48	0.9795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			6.78070	4.748	16.48	0.0205	0.00	0	16,000

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\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			363.83950	289.652	15.80	0.5751	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			174.53950	189.852	15.80	0.4249	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			229.87390	174.539	16.85	0.3975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			320.57390	354.739	16.85	0.6025	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			151.31670	110.249	17.92	0.2728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			492.01670	540.449	17.92	0.7272	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,300.42530	1,378.541	21.24	0.9448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			29.72530	18.342	21.24	0.0552	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,901.63550	2,990.956	25.57	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.93550	0.756	25.57	0.0027	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			92.33720	64.538	19.15	0.1712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			723.03720	784.738	19.15	0.8288	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,713.20980	1,797.243	22.13	0.9769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			12.50980	7.043	22.13	0.0231	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,311.66250	3,401.060	28.72	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.96250	0.860	28.72	0.0027	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			204.74860	153.577	17.15	0.3589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			365.44860	403.777	17.15	0.6411	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,491.19540	1,572.059	21.68	0.9628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			20.49540	11.858	21.68	0.0372	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,413.28530	2,501.602	23.52	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			2.58530	1.402	23.52	0.0051	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			143.81200	104.313	18.05	0.2603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			514.51200	564.513	18.05	0.7397	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,948.09350	2,034.277	22.60	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			7.39350	4.077	22.60	0.0139	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,276.47400	1,184.840	16.39	0.9783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			7.17400	5.040	16.39	0.0217	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			159.19750	116.524	17.79	0.2858	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			469.89750	516.724	17.79	0.7142	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,820.54200	1,905.683	22.35	0.9817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			9.84200	5.483	22.35	0.0183	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,081.86930	988.992	15.46	0.9613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			12.56930	9.192	15.46	0.0387	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,635.57240	1,718.646	21.98	0.9727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			14.87240	8.446	21.98	0.0273	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			853.69490	758.803	14.36	0.9230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			24.39490	19.003	14.36	0.0770	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			957.33110	863.418	14.86	0.9437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			18.03110	13.618	14.86	0.0563	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,194.93870	2,282.508	23.09	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			4.23870	2.308	23.09	0.0082	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			563.44480	476.665	14.99	0.7701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			74.14480	76.865	14.99	0.2299	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			90.77690	63.276	19.18	0.1683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			731.47690	793.476	19.18	0.8317	0.00	0	10,010

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			578.65980	491.328	14.93	0.7818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			69.35980	71.528	14.93	0.2182	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			105.83810	74.913	18.82	0.1953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			656.53810	715.113	18.82	0.8047	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			89.24330	62.040	19.21	0.1655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			739.94330	802.240	19.21	0.8345	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			497.81170	413.986	15.23	0.7146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			98.51170	104.186	15.23	0.2854	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,831.70020	2,920.941	25.03	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.00020	0.741	25.03	0.0027	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,911.63580	3,000.958	25.64	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.93580	0.758	25.64	0.0027	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,041.64100	3,130.989	26.64	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.94100	0.789	26.64	0.0027	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			341.46410	269.472	15.91	0.5483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			192.16410	209.672	15.91	0.4517	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,811.73400	3,901.219	32.57	0.9972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.03400	1.019	32.57	0.0028	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,211.81670	4,301.245	35.26	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.11670	1.045	35.26	0.0027	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			54.38570	35.668	20.13	0.1014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			985.08570	1,055.868	20.13	0.8986	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			47.99380	31.071	20.36	0.0895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,048.69380	1,121.271	20.36	0.9105	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,781.82010	2,870.930	24.64	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.12010	0.730	24.64	0.0027	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,771.84570	2,860.928	24.57	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.14570	0.728	24.57	0.0027	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			53.42200	34.972	20.16	0.0996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			994.12200	1,065.171	20.16	0.9004	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			548.45470	462.265	15.04	0.7581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			79.15470	82.465	15.04	0.2419	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,393.40450	2,481.667	23.48	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			2.70450	1.467	23.48	0.0053	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			62.74880	41.777	19.87	0.1168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			913.44880	981.977	19.87	0.8832	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,111.64520	3,201.007	27.18	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.94520	0.807	27.18	0.0027	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			682.73200	592.719	14.58	0.8513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			43.43200	42.919	14.58	0.1487	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,149.63610	1,057.244	15.79	0.9684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			10.33610	7.444	15.79	0.0316	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,115.76850	2,202.968	22.93	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			5.06850	2.768	22.93	0.0097	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,338.40750	1,417.180	21.37	0.9486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			27.70750	16.980	21.37	0.0514	0.00	0	3,050

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	13.15	Call			1,052.96480	959.863	15.33	0.9578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			13.66480	10.063	15.33	0.0422	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			724.96030	634.309	14.44	0.8744	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			35.66030	34.509	14.44	0.1256	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			641.68210	552.519	14.71	0.8261	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			52.38210	52.719	14.71	0.1739	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			123.39690	88.370	18.44	0.2256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			584.09690	638.570	18.44	0.7744	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			56.36510	37.105	20.06	0.1051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			967.06510	1,037.305	20.06	0.8949	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			881.77160	787.152	14.50	0.9293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			22.47160	17.352	14.50	0.0707	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,357.45280	1,436.438	21.41	0.9506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			26.75280	16.238	21.41	0.0494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,654.94450	1,738.272	22.01	0.9738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			14.24450	8.072	22.01	0.0262	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			869.31630	936.319	19.70	0.8724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			68.61630	46.119	19.70	0.1276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			261.93480	201.772	16.51	0.4448	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			272.63480	301.972	16.51	0.5552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,800.98220	1,885.939	22.31	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			10.28220	5.739	22.31	0.0191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			173.20480	127.781	17.58	0.3087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			433.90480	477.981	17.58	0.6913	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			93.92480	65.823	19.11	0.1742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			714.62480	776.023	19.11	0.8258	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			878.10030	945.416	19.74	0.8747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			67.40030	45.216	19.74	0.1253	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			816.50710	721.251	14.17	0.9138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			27.20710	21.451	14.17	0.0862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			182.15720	135.042	17.45	0.3232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			412.85720	455.242	17.45	0.6768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,394.41210	1,303.326	16.94	0.9847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			5.11210	3.526	16.94	0.0153	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,076.19260	1,149.491	20.45	0.9151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			45.49260	29.291	20.45	0.0849	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			456.73650	375.296	15.39	0.6757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			117.43650	125.496	15.39	0.3243	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			23.26490	13.573	21.56	0.0420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,433.96490	1,513.773	21.56	0.9580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,243.74420	1,320.802	21.04	0.9385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			33.04420	20.602	21.04	0.0615	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			706.24110	767.333	19.08	0.8228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			95.54110	67.133	19.08	0.1772	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			302.16580	334.524	16.72	0.5852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			241.46580	184.325	16.72	0.4148	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			625.61130	536.850	14.77	0.8154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			56.31130	57.050	14.77	0.1846	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			441.01370	485.647	17.62	0.6960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			170.31370	125.447	17.62	0.3040	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			476.99930	394.326	15.31	0.6953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			107.69930	114.526	15.31	0.3047	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.94740	0.814	27.41	0.0027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,141.64740	3,231.014	27.41	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,460.79900	5,550.282	35.26	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.09900	0.082	35.26	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			153.93010	166.640	15.67	0.3911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			393.23010	316.440	15.67	0.6089	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,997.31890	2,083.838	22.70	0.9875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			6.61890	3.638	22.70	0.0125	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,103.82400	1,177.815	20.55	0.9196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			43.12400	27.615	20.55	0.0804	0.00	0	1,500
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			115.05000	123.286	15.47	0.3024	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			511.15000	429.786	15.47	0.6976	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			288.36610	318.795	16.65	0.5456	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			284.46610	225.295	16.65	0.4544	379,171.82	1,683	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			1.24220	0.923	17.72	0.0038	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,995.94220	1,905.923	17.72	0.9962	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			409.39010	338.759	15.98	0.5754	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			204.69010	223.759	15.98	0.4246	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			201.24830	157.998	17.75	0.3220	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			496.54830	542.998	17.75	0.6780	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			480.80390	404.782	15.69	0.6443	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			156.10390	169.782	15.69	0.3557	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,613.78240	1,693.115	21.45	0.9457	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			31.88240	21.616	21.45	0.0543	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			434.42460	476.104	17.43	0.6286	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			242.52460	194.604	17.43	0.3714	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,278.18740	1,352.627	20.85	0.9040	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			56.28740	41.127	20.85	0.0960	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			318.72910	261.037	16.68	0.4674	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			310.62910	342.537	16.68	0.5326	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			297.87490	242.664	16.87	0.4421	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			339.77490	374.164	16.87	0.5579	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			808.34380	719.216	14.76	0.8544	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			50.24380	50.716	14.76	0.1456	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			159.11310	173.272	15.76	0.3524	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			497.21310	421.772	15.76	0.6476	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			12.83140	12.414	15.34	0.0433	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,220.93140	1,130.914	15.34	0.9567	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			628.44590	682.009	18.43	0.7336	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			166.54590	130.509	18.43	0.2664	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			16.77700	16.802	15.00	0.0547	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,181.67700	1,092.102	15.00	0.9453	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			139.01690	151.908	15.62	0.3026	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			599.11690	522.308	15.62	0.6974	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			420.77020	460.259	17.20	0.5903	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			290.87020	240.659	17.20	0.4097	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			307.51850	335.880	16.35	0.4706	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			434.71850	373.380	16.35	0.5294	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			973.24960	1,033.581	19.29	0.7563	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			189.64960	159.881	19.29	0.2437	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			347.05910	375.791	16.67	0.4616	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			498.75910	437.291	16.67	0.5384	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,463.34930	1,533.795	20.71	0.8479	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			116.84930	96.995	20.71	0.1521	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,779.19250	1,853.710	21.39	0.8906	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			82.69250	66.910	21.39	0.1094	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			823.56900	878.665	18.78	0.6993	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			247.06900	211.865	18.78	0.3007	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			438.71740	384.001	17.09	0.4858	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			425.21740	460.801	17.09	0.5142	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,298.50540	1,209.807	14.83	0.9149	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			35.00540	36.607	14.83	0.0851	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			115.66790	124.439	15.43	0.2206	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			889.16790	807.639	15.43	0.7794	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			461.20040	403.779	16.95	0.5045	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			397.70040	430.579	16.95	0.4955	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			27.74510	28.837	14.74	0.0700	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,371.24510	1,282.036	14.74	0.9300	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			258.82860	279.029	16.37	0.3641	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			678.32860	607.729	16.37	0.6359	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			204.78610	220.635	16.07	0.3123	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			764.28610	689.334	16.07	0.6877	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			421.23040	453.048	17.09	0.4883	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			500.73040	441.748	17.09	0.5117	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			348.12680	374.356	16.78	0.4292	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			594.72680	529.956	16.78	0.5708	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			0.00000	1,453.384	20.45	0.7915	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			0.00000	161.084	20.45	0.2085	3,382,753.50	21,000	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			0.00000	508.260	17.37	0.4967	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			0.00000	465.960	17.37	0.5033	28,423,541.70	61,000	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			0.00000	1,240.792	19.86	0.7495	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			0.00000	198.492	19.86	0.2505	7,939,664.00	40,000	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			0.00000	510.315	17.25	0.4842	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			0.00000	504.015	17.25	0.5158	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			558.04460	502.810	17.30	0.5110	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			489.24460	525.510	17.30	0.4890	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,641.62490	1,711.218	20.86	0.8159	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			170.42490	148.518	20.86	0.1841	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			580.69830	523.941	17.19	0.5264	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			461.89830	496.641	17.19	0.4736	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,384.23040	1,297.750	15.27	0.8787	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			65.43040	70.450	15.27	0.1213	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			999.37340	1,056.774	19.14	0.6860	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			308.17340	274.074	19.14	0.3140	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,960.31280	2,034.438	21.55	0.8571	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			129.11280	111.738	21.55	0.1429	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			87.71780	94.440	15.41	0.1525	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,266.51780	1,181.740	15.41	0.8475	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			17.60180	16.764	16.67	0.0329	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,201.70180	2,109.364	16.67	0.9671	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			650.15950	695.061	17.85	0.5610	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			466.05950	419.461	17.85	0.4390	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			588.38040	533.336	17.18	0.5173	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			501.78040	538.236	17.18	0.4827	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			297.48770	321.273	16.33	0.3539	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			804.08770	736.373	16.33	0.6461	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			678.90870	618.073	16.79	0.5746	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			402.30870	432.973	16.79	0.4254	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			634.61740	576.525	16.97	0.5472	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			448.01740	481.425	16.97	0.4528	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			97.95550	106.130	15.35	0.1589	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			708.27050	755.234	17.95	0.5701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			472.07050	427.434	17.95	0.4299	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,654.09530	1,722.748	20.61	0.7989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			197.89530	174.948	20.61	0.2011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,655.83450	3,564.112	19.70	0.9962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			582.66000	624.184	17.49	0.5169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			554.50430	503.867	17.44	0.4886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			570.70430	611.667	17.44	0.5114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			133.47290	144.300	15.53	0.2004	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,483.19450	1,550.085	20.21	0.7714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			226.99450	202.285	20.21	0.2286	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			550.46640	500.113	17.46	0.4858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			576.66640	617.913	17.46	0.5142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			546.46000	496.384	17.49	0.4831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			347.59240	313.011	18.90	0.3332	3,130,114.00	10,000	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			185.65900	200.156	15.74	0.2545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,029.45900	952.356	15.74	0.7455	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			0.00000	1,298.778	19.56	0.7239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			0.00000	250.978	19.56	0.2761	7,027,392.40	28,000	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,177.27290	1,096.500	15.53	0.7996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			42.72250	44.404	15.46	0.0773	0.00	0	1,050

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	13.60	Put			216.23440	234.050	15.89	0.2837	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			960.03440	886.250	15.89	0.7163	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			0.00000	1,252.427	15.32	0.8479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			0.00000	100.227	15.32	0.1521	2,806,347.60	28,000	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,003.79240	1,060.811	18.90	0.6668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			122.21520	132.216	15.47	0.1877	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			601.70970	547.063	17.19	0.5198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			507.90970	544.863	17.19	0.4802	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			579.77480	526.995	17.30	0.5055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			535.97480	574.795	17.30	0.4945	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,736.52250	1,646.604	15.46	0.9227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			480.59490	516.132	17.09	0.4657	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,731.58690	1,801.438	20.77	0.8103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			185.38690	163.638	20.77	0.1897	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			564.76760	605.453	17.42	0.5086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			558.56760	507.653	17.42	0.4914	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,216.01520	1,134.416	15.47	0.8123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			243.35990	217.220	19.99	0.2434	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			686.96380	627.200	16.83	0.5729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			413.16380	445.000	16.83	0.4271	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			333.09770	360.123	16.49	0.3754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			776.89770	712.323	16.49	0.6246	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			624.39490	568.332	17.09	0.5343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			754.69580	803.489	18.11	0.5876	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,252.47800	1,315.152	19.60	0.7273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			276.27800	247.352	19.60	0.2727	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,906.76510	1,979.064	21.13	0.8335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			160.56510	141.264	21.13	0.1665	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,399.55990	1,465.020	19.99	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			741.30760	789.583	18.06	0.5827	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,668.98220	3,751.918	24.85	0.9447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			52.78220	44.119	24.85	0.0553	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,517.00150	1,584.441	20.30	0.7771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			220.80150	196.641	20.30	0.2229	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			448.49580	405.689	18.11	0.4124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			530.71270	481.748	17.58	0.4721	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,827.45390	1,898.686	20.97	0.8235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			171.25390	150.886	20.97	0.1765	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			722.86380	661.109	16.69	0.5941	3,305,543.00	5,000	16,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			379.06380	408.909	16.69	0.4059	5,724,720.40	14,000	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			455.10760	411.783	18.06	0.4173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			324.29810	350.763	16.45	0.3693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,500.07480	1,567.239	20.26	0.7743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			223.87480	199.438	20.26	0.2257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,079.58030	1,138.454	19.12	0.6870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			323.38030	290.654	19.12	0.3130	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			606.91270	649.548	17.58	0.5279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			181.41000	160.048	20.82	0.1860	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			816.67700	750.154	16.35	0.6461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			302.87700	327.954	16.35	0.3539	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,419.60580	1,334.452	15.21	0.8696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			75.80580	82.252	15.21	0.1304	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			788.09810	722.963	16.45	0.6307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			120.04630	129.889	15.46	0.1852	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			872.33340	925.361	18.50	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			396.13340	357.561	18.50	0.3721	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			369.60990	398.890	16.65	0.3998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			733.40990	671.090	16.65	0.6002	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,757.61000	1,827.848	20.82	0.8140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,311.75550	1,228.330	15.35	0.8411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,643.28150	1,553.819	15.26	0.9113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			49.48150	51.619	15.26	0.0887	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,441.21420	1,507.401	20.10	0.7641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			235.01420	209.601	20.10	0.2359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,223.84630	1,142.089	15.46	0.8148	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			2.03450	1.912	19.70	0.0038	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,088.27510	1,997.272	16.21	0.9544	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			24.47510	25.072	16.21	0.0456	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,436.55660	1,351.160	15.19	0.8737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			72.75660	78.960	15.19	0.1263	0.00	0	911
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			807.83900	858.348	18.18	0.5989	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			442.33900	401.248	18.18	0.4011	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,946.33990	3,028.533	23.03	0.9132	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			80.83990	71.433	23.03	0.0868	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,110.78350	2,184.509	21.25	0.8413	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			159.48350	141.609	21.25	0.1587	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			643.56020	589.461	17.09	0.5277	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			524.86020	562.361	17.09	0.4723	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,794.26620	1,863.996	20.64	0.8025	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			342.08730	310.064	19.08	0.3155	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			202.96620	181.096	20.64	0.1975	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			666.36740	610.916	17.00	0.5415	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			497.66740	533.816	17.00	0.4585	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			86.11580	93.616	15.16	0.1381	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,454.81580	1,370.716	15.16	0.8619	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,143.38730	1,202.964	19.08	0.6845	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			123.79160	134.244	15.32	0.1806	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,307.89160	1,226.644	15.32	0.8194	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,217.38760	2,292.027	21.35	0.8474	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			155.08760	138.027	21.35	0.1526	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,118.58430	1,042.100	15.61	0.7540	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			190.88430	206.100	15.61	0.2460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,265.82460	2,339.315	20.98	0.8262	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			193.52460	175.215	20.98	0.1738	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			737.13520	683.852	16.91	0.5437	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			559.43520	597.952	16.91	0.4563	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,951.33260	2,021.290	20.43	0.7898	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			380.78320	350.258	19.03	0.3183	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			239.03260	217.190	20.43	0.2102	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			760.15950	705.677	16.82	0.5561	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			532.45950	569.777	16.82	0.4439	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			109.32470	119.343	15.10	0.1525	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,537.02470	1,455.243	15.10	0.8475	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,293.08320	1,354.358	19.03	0.6817	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			161.75330	175.603	15.35	0.2033	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,351.15330	1,273.303	15.35	0.7967	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			702.92250	747.178	17.26	0.5043	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			673.82250	626.478	17.26	0.4957	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,132.02930	2,203.180	20.57	0.8005	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			232.92930	212.480	20.57	0.1995	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,437.43860	2,510.768	20.90	0.8184	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			218.63860	200.568	20.90	0.1816	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			817.68800	765.227	16.78	0.5561	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			586.48800	625.427	16.78	0.4439	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,114.58740	2,184.700	20.38	0.7836	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			265.78740	244.500	20.38	0.2164	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			840.87210	787.314	16.69	0.5676	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			559.67210	597.514	16.69	0.4324	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			130.42840	141.057	15.07	0.1620	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,611.62840	1,530.857	15.07	0.8380	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,445.89020	1,508.567	19.09	0.6838	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			407.09020	378.367	19.09	0.3162	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			198.64890	215.359	15.33	0.2205	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,395.24890	1,320.459	15.33	0.7795	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			838.33590	886.344	17.49	0.5325	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			658.43590	615.044	17.49	0.4675	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,602.28510	4,680.460	24.61	0.9255	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			94.18510	80.960	24.61	0.0745	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,766.93430	3,675.573	16.75	0.9915	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.43430	5.374	16.75	0.0085	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,077.94590	1,992.010	14.83	0.9087	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			66.44590	71.811	14.83	0.0913	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,730.75520	1,797.526	19.57	0.7172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			372.25520	347.726	19.57	0.2828	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,474.21270	1,537.218	19.00	0.6751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			435.71270	407.418	19.00	0.3249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			998.79390	940.645	16.21	0.6257	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			457.29390	490.445	16.21	0.3743	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	17.23	Put			2,908.08260	2,984.228	21.43	0.8460	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			189.58260	174.428	21.43	0.1540	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			879.28730	826.336	16.63	0.5713	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			577.78730	616.136	16.63	0.4287	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,489.22460	3,569.173	22.67	0.8773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			150.72460	139.374	22.67	0.1227	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			670.05360	627.592	17.52	0.4644	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			878.55360	927.392	17.52	0.5356	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,084.17160	4,165.298	23.95	0.8995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			125.67160	115.498	23.95	0.1005	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			433.54420	405.386	19.02	0.3235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,482.04420	1,545.186	19.02	0.6765	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,565.49630	3,645.621	22.83	0.8806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			146.99630	135.821	22.83	0.1194	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			474.64160	443.912	18.69	0.3497	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,343.14160	1,403.712	18.69	0.6503	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,289.84860	3,369.300	22.23	0.8680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			161.34860	149.500	22.23	0.1320	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			824.81110	774.406	16.84	0.5450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			643.31110	684.206	16.84	0.4550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,894.28850	4,974.975	24.53	0.9315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			85.78850	75.175	24.53	0.0685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,238.94890	4,320.319	24.28	0.9042	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			120.44890	110.519	24.28	0.0958	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			937.23840	881.706	16.42	0.5983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			515.73840	551.506	16.42	0.4017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			912.66120	858.208	16.50	0.5870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			541.16120	578.008	16.50	0.4130	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,277.71160	4,359.139	24.37	0.9053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			119.21160	109.339	24.37	0.0947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,030.95340	971.488	16.10	0.6395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			429.45340	461.288	16.10	0.3605	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,910.60130	3,991.426	23.58	0.8937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			132.10130	121.626	23.58	0.1063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,459.73960	1,385.014	15.28	0.7857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			198.23960	214.814	15.28	0.2143	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			983.05840	925.567	16.26	0.6188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			471.55840	505.367	16.26	0.3812	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,153.58170	1,086.909	15.74	0.6882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			342.08170	366.709	15.74	0.3118	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,534.38610	1,458.043	15.18	0.8057	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			172.88610	187.843	15.18	0.1943	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			305.81050	328.564	15.63	0.2894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,217.31050	1,148.764	15.63	0.7106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			323.63670	347.321	15.68	0.3006	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,185.13670	1,117.521	15.68	0.6994	0.00	0	5,666

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	14.50	Put			741.83550	786.247	17.13	0.4912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			753.33550	706.447	17.13	0.5088	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			695.46350	651.622	17.40	0.4782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			833.96350	881.422	17.40	0.5218	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,443.02450	1,505.471	18.93	0.6695	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			444.52450	415.671	18.93	0.3305	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,110.45640	1,047.127	15.86	0.6719	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			368.95640	396.927	15.86	0.3281	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,891.35490	3,972.143	23.54	0.8931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			132.85490	122.344	23.54	0.1069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			420.78690	393.438	19.13	0.3152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,529.28690	1,593.239	19.13	0.6848	0.00	0	21
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			922.41760	867.536	16.47	0.5915	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			530.91760	567.336	16.47	0.4085	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,087.33150	1,141.934	18.06	0.5931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			568.83150	532.134	18.06	0.4069	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,317.55110	1,246.275	15.48	0.7436	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			256.05110	276.075	15.48	0.2564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,310.69760	1,239.596	15.49	0.7414	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			259.19760	279.396	15.49	0.2586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,324.43250	1,252.975	15.47	0.7457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			252.93250	272.775	15.47	0.2543	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			896.75620	844.571	16.65	0.5674	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			609.45620	649.072	16.65	0.4326	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			148.51520	160.651	15.01	0.1687	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,685.81520	1,606.151	15.01	0.8313	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,579.72770	1,644.512	19.13	0.6826	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			437.02770	410.012	19.13	0.3174	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			294.19130	273.637	20.31	0.2236	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,256.89130	2,328.137	20.31	0.7764	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			920.08240	866.865	16.56	0.5782	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			582.78240	621.365	16.56	0.4218	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,597.11930	2,671.095	20.83	0.8109	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			244.41930	226.595	20.83	0.1891	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,442.84680	1,369.729	15.36	0.7674	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			231.74680	250.529	15.36	0.2326	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,423.82730	2,496.255	20.34	0.7730	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			318.32730	297.855	20.34	0.2270	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			975.52590	922.744	16.57	0.5776	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			631.02590	671.144	16.57	0.4224	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			269.17570	290.375	15.40	0.2463	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,473.67570	1,401.975	15.40	0.7537	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,759.34750	1,681.523	15.00	0.8258	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			164.84750	179.923	15.00	0.1742	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			999.01220	945.193	16.49	0.5877	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			604.51220	643.593	16.49	0.4123	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	31/10/2019	Foreign Exchange Option	15.87	Put			1,736.10620	1,802.779	19.24	0.6854	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			460.60620	434.378	19.24	0.3146	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,764.64030	2,839.597	20.84	0.8050	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			269.14030	251.197	20.84	0.1950	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,905.75560	2,980.244	20.83	0.7995	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			292.35560	274.244	20.83	0.2005	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,046.00560	992.741	16.49	0.5863	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			649.40560	688.741	16.49	0.4137	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,564.71920	2,636.737	20.34	0.7693	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			484.00900	457.517	19.28	0.3138	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			341.31920	320.737	20.34	0.2307	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,069.61530	1,015.381	16.41	0.5959	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			623.01530	661.381	16.41	0.4041	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			179.11980	194.699	14.93	0.1773	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,825.71980	1,748.699	14.93	0.8227	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,867.40900	1,933.517	19.28	0.6862	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			305.42150	327.511	15.41	0.2560	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,517.52150	1,447.111	15.41	0.7440	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			999.89990	1,049.411	17.41	0.5179	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			815.59990	772.711	17.41	0.4821	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,449.32850	5,530.045	23.65	0.9159	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			121.32850	109.945	23.65	0.0841	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,804.18650	2,715.376	13.01	0.9640	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			22.18650	25.476	13.01	0.0360	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,401.78450	1,335.496	15.63	0.7031	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			444.17580	472.489	15.77	0.3234	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			556.45990	527.835	18.86	0.3476	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,694.45990	1,757.935	18.86	0.6524	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			554.22980	525.726	18.88	0.3464	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,702.22980	1,765.826	18.88	0.6536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			366.57580	345.445	20.22	0.2408	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			558.70120	529.960	18.85	0.3488	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,686.70120	1,750.060	18.85	0.6512	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,004.53010	2,070.666	19.42	0.6967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			476.53010	450.566	19.42	0.3033	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,316.17580	1,252.389	15.77	0.6766	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			389.78450	415.597	15.63	0.2969	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,007.15970	3,081.236	20.87	0.7997	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			299.15970	281.136	20.87	0.2003	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,166.76940	1,110.917	16.17	0.6245	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			564.76940	601.017	16.17	0.3755	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,544.57580	2,615.545	20.22	0.7592	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,052.66860	3,126.281	20.81	0.7939	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			317.76860	299.381	20.81	0.2061	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,121.45770	1,068.736	16.41	0.5954	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			666.35770	705.636	16.41	0.4046	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	31/12/2019	Foreign Exchange Option	17.05	Put			2,711.44860	2,782.756	20.33	0.7653	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			366.54860	345.856	20.33	0.2347	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,145.23460	1,091.598	16.33	0.6045	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			640.13460	678.498	16.33	0.3955	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			190.87140	207.941	14.83	0.1790	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,895.97140	1,821.041	14.83	0.8210	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,012.09470	2,077.070	19.31	0.6877	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			507.19470	480.170	19.31	0.3123	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			340.94200	364.469	15.46	0.2645	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,559.74200	1,491.169	15.46	0.7355	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			374.72390	399.744	15.51	0.2721	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,597.92390	1,528.944	15.51	0.7279	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			0.00000	1,047.788	17.12	0.4750	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			0.00000	987.188	17.12	0.5250	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			409.34270	435.644	15.56	0.2786	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,641.44270	1,570.744	15.56	0.7214	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,958.69110	2,864.799	11.58	0.9677	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			19.69110	23.299	11.58	0.0323	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,426.56870	1,363.798	15.99	0.6534	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			587.56870	622.298	15.99	0.3466	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			798.44960	762.255	18.25	0.4186	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,559.44960	1,620.755	18.25	0.5814	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,280.22900	3,358.014	20.85	0.7721	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			399.22900	379.514	20.85	0.2279	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			795.67720	759.610	18.26	0.4174	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,566.67720	1,628.110	18.26	0.5826	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			792.91050	756.970	18.28	0.4162	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,573.91050	1,635.470	18.28	0.5838	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			445.99200	473.866	15.67	0.2846	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,687.69200	1,617.366	15.67	0.7154	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			479.12320	508.392	15.75	0.2900	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,722.72320	1,652.792	15.75	0.7100	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			515.54650	546.401	15.85	0.2942	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,775.74650	1,705.701	15.85	0.7058	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,145.13520	1,097.287	17.71	0.5089	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,284.93520	1,338.487	17.71	0.4911	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,141.53430	1,093.840	17.73	0.5076	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,291.33430	1,345.040	17.73	0.4924	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,137.95330	1,090.399	17.74	0.5064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,297.75330	1,351.599	17.74	0.4936	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,433.47470	1,489.783	17.96	0.5012	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,175.97470	1,128.383	17.96	0.4988	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,294.46440	1,243.436	17.90	0.5171	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,423.36440	1,478.936	17.90	0.4829	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,290.89080	1,239.997	17.91	0.5160	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,429.79080	1,485.497	17.91	0.4840	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	14/09/2020	Foreign Exchange Option	15.36	Call			1,287.32140	1,236.562	17.92	0.5149	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,436.22140	1,492.062	17.92	0.4851	0.00	0	0
<b>Total \$ / R Option</b>												<b>62,749,020.92</b>	<b>233,683</b>	<b>6,089,992</b>
<b>Total \$ / R</b>												<b>7,710,183,119.82</b>	<b>775,811</b>	<b>7,174,497</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Future		14.09980				14.18930			0.0000	0.00	0	435
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.25220				14.34380			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future		14.42020				14.51150			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future		14.57990				14.67200			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future		14.75150				14.84900			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				34,696.25400	27,441.306	15.89	0.5550	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				18,766.25400	20,461.306	15.89	0.4450	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				34,146.40990	26,947.159	15.91	0.5483	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				19,216.40990	20,967.159	15.91	0.4517	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				35,252.55270	27,942.323	15.86	0.5617	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				18,322.55270	19,962.323	15.86	0.4383	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				55,046.63510	50,011.319	17.46	0.4858	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				57,666.63510	61,791.319	17.46	0.5142	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				54,646.00210	49,638.370	17.49	0.4831	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				58,266.00210	62,418.370	17.49	0.5169	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				55,450.42980	50,386.736	17.44	0.4886	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				57,070.42980	61,166.736	17.44	0.5114	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				67,721.52330	63,436.196	17.49	0.4683	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				86,571.52330	91,416.196	17.49	0.5317	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				67,362.44270	63,096.711	17.50	0.4663	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				87,212.44270	92,076.711	17.50	0.5337	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				68,082.61180	63,777.198	17.47	0.4702	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				85,932.61180	90,757.198	17.47	0.5298	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				119,234.98210	113,561.872	16.09	0.6341	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				54,034.98210	57,571.872	16.09	0.3659	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				118,719.14800	113,063.565	16.10	0.6322	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				54,519.14800	58,073.565	16.10	0.3678	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				119,753.03820	114,062.378	16.07	0.6360	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				53,553.03820	57,072.378	16.07	0.3640	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				111,533.16400	106,615.443	17.00	0.5460	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				94,633.16400	99,465.443	17.00	0.4540	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				111,133.67000	106,230.289	17.01	0.5445	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				95,233.67000	100,080.289	17.01	0.4555	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				111,934.31870	107,001.616	16.98	0.5475	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				94,034.31870	98,851.616	16.98	0.4525	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
£ / R	On	28/02/2019	Foreign Exchange Future			18.33430		18.39670			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.38990		18.45270			0.0000	15,061,328.10	819	326,195
£ / R	On	29/03/2019	Foreign Exchange Future			18.42480		18.48780			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.47910		18.54220			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.51410		18.57750			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.52350		18.58720			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.67030		18.73570			0.0000	15,683,052.00	840	5,703
£ / R	On	16/09/2019	Foreign Exchange Future			18.97490		19.04090			0.0000	13,567,053.50	715	16,609
£ / R	On	13/12/2019	Foreign Exchange Future			19.26210		19.33110			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.57360		19.65070			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>44,311,433.60</b>	<b>2,374</b>	<b>361,389</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			24.81920	19.326	18.28	0.0842	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			751.51920	683.626	18.28	0.9158	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,570.74870	1,629.490	18.92	0.9492	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			23.44870	19.390	18.92	0.0508	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			691.87590	722.091	16.66	0.7618	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			144.57590	111.991	16.66	0.2382	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			591.18980	524.742	14.91	0.7117	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			138.48980	134.842	14.91	0.2883	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,990.31240	3,052.590	23.05	0.9931	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			3.01240	2.490	23.05	0.0069	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			408.76800	349.110	15.18	0.5615	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			246.06800	249.210	15.18	0.4385	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			107.13250	80.856	17.09	0.1812	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			844.43250	880.956	17.09	0.8188	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,743.31190	1,804.232	19.32	0.9621	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			16.01190	14.132	19.32	0.0379	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			403.21380	343.863	15.19	0.5561	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			250.51380	253.963	15.19	0.4439	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			397.70940	338.671	15.20	0.5508	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			255.00940	258.771	15.20	0.4492	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			217.75240	219.803	15.65	0.3472	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			615.55240	554.603	15.65	0.6528	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			281.28500	287.317	15.96	0.3596	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			713.48500	656.417	15.96	0.6404	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			782.22820	725.647	16.15	0.6398	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			314.72820	321.547	16.15	0.3602	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			184.37270	186.389	16.01	0.2391	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,091.57270	1,029.889	16.01	0.7609	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			741.84430	696.518	16.27	0.5276	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			636.14430	656.218	16.27	0.4724	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			736.87500	691.695	16.27	0.5252	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			641.17500	661.395	16.27	0.4748	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	18.62	Call			746.84100	701.360	16.27	0.5299	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			631.14100	651.060	16.27	0.4701	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			366.63350	377.942	16.14	0.3262	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,102.33350	1,048.242	16.14	0.6738	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,035.86350	993.561	15.98	0.5528	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			804.96350	828.661	15.98	0.4472	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			561.73730	578.864	15.83	0.3533	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,332.63730	1,283.764	15.83	0.6467	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,030.86110	988.680	15.98	0.5510	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			809.96110	833.780	15.98	0.4490	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,025.87070	983.818	15.99	0.5493	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			814.97070	838.918	15.99	0.4507	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			870.78650	835.963	16.30	0.4342	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,489.68650	1,523.863	16.30	0.5658	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			867.28240	832.571	16.31	0.4329	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,496.18240	1,530.471	16.31	0.5671	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			863.78410	829.184	16.31	0.4316	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,502.68410	1,537.084	16.31	0.5684	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,057.90910	1,016.299	16.47	0.4476	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,717.20910	1,752.699	16.47	0.5524	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,065.00360	1,023.186	16.46	0.4498	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,704.30360	1,739.586	16.46	0.5502	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,061.45490	1,019.733	16.47	0.4487	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,710.75490	1,746.133	16.47	0.5513	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total £ / R</b>												<b>44,311,433.60</b>	<b>2,374</b>	<b>368,889</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12740		0.12850			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12970		0.13080			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13230		0.13340			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13470		0.13580			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13740		0.13870			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			357.63370	422.694	19.94	0.6379	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,852.49860	1,742.084	23.08	0.9921	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.49860	2.084	23.08	0.0079	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			862.45650	756.881	15.49	0.9289	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			12.45650	16.881	15.49	0.0711	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			207.63370	162.694	19.94	0.3621	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,212.81550	1,289.994	21.61	0.7164	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,193.52540	1,102.847	16.75	0.8099	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			113.52540	132.847	16.75	0.1901	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			603.20700	544.806	19.34	0.5130	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			523.20700	574.806	19.34	0.4870	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	0.14	Call			292.81550	259.994	21.61	0.2836	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,215.32860	1,284.380	20.61	0.6125	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,524.25920	1,433.113	16.82	0.7972	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			184.25920	203.113	16.82	0.2028	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			926.23130	865.225	18.87	0.5770	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			586.23130	635.225	18.87	0.4230	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			555.32860	514.380	20.61	0.3875	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,809.05880	1,722.211	16.98	0.7973	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			229.05880	252.211	16.98	0.2027	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,202.73990	1,141.060	18.66	0.6161	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			622.73990	671.060	18.66	0.3839	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			800.57950	755.845	20.27	0.4522	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,220.57950	1,285.845	20.27	0.5478	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,087.74200	1,022.612	20.11	0.5055	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,217.74200	1,282.612	20.11	0.4945	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			781.82160	734.785	21.43	0.3877	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,911.82160	1,994.785	21.43	0.6123	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,517.48100	1,434.648	18.58	0.6496	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			647.48100	694.648	18.58	0.3504	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	20/02/2019	Foreign Exchange Future			15.93700		16.01400			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.96190		16.03950			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.01970		16.09780			0.0000	12,239,050.80	764	139,711
€ / R	On	29/03/2019	Foreign Exchange Future			16.05620		16.13460			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.11310		16.19180			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.14970		16.22900			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.30040		16.38180			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.31390		16.39540			0.0000	8,156,950.00	500	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.52400		16.60620			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.63780		16.71980			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.94650		17.03040			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.16210		17.25040			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.28670		17.37860			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>20,396,000.80</b>	<b>1,264</b>	<b>209,051</b>
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			48.90000	0.000	16.83	0.0000	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			262.90000	137.000	16.83	1.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			79.79260	71.039	15.75	0.2979	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			349.29260	262.939	15.75	0.7021	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			81.75950	84.207	14.10	0.2344	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			297.53150	322.199	15.39	0.5582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,553.31990	3,631.374	27.56	0.9969	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.11990	1.074	27.56	0.0031	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	16.00	Put		228.60520	244.309	14.90	0.4797	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		326.40520	264.009	14.90	0.5203	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		579.55950	503.907	14.10	0.7656	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,268.49950	1,333.271	19.17	0.9346	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		261.23960	208.302	15.43	0.4360	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		303.43960	328.602	15.43	0.5640	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		257.20160	204.760	15.46	0.4303	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		309.40160	335.060	15.46	0.5697	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		265.33150	211.899	15.39	0.4418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		36.29950	22.971	19.17	0.0654	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		445.54440	478.687	16.06	0.6153	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		260.14440	214.887	16.06	0.3847	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		448.78280	478.624	15.67	0.5560	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		360.58280	311.724	15.67	0.4440	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		560.40270	593.959	16.27	0.5822	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		369.40270	323.659	16.27	0.4178	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		29.24260	27.730	15.08	0.0480	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		2,161.04260	2,078.130	15.08	0.9520	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		431.82190	394.402	17.05	0.3829	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		896.42190	940.502	17.05	0.6171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		428.85380	391.645	17.07	0.3807	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		903.45380	947.745	17.07	0.6193	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		425.91030	388.907	17.09	0.3785	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		910.51030	955.007	17.09	0.6215	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		432.17900	459.317	15.08	0.3659	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,008.37900	953.317	15.08	0.6341	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,191.90930	3,261.897	20.44	0.8756	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		148.10930	135.897	20.44	0.1244	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		898.83270	847.576	15.40	0.5855	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		532.63270	563.576	15.40	0.4145	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		587.45760	550.609	16.62	0.4230	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		991.25760	1,036.609	16.62	0.5770	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,537.22200	1,591.728	17.55	0.6682	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		474.77170	447.393	17.57	0.3305	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,544.97170	1,599.593	17.57	0.6695	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,529.48000	1,583.880	17.54	0.6668	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		1,930.44180	1,989.840	18.32	0.7283	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		380.24180	357.640	18.32	0.2717	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,388.67250	1,324.306	14.44	0.7368	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		288.87250	306.507	14.44	0.2632	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		477.02200	449.528	17.55	0.3318	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,206.30410	2,267.516	18.75	0.7633	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		326.10410	305.316	18.75	0.2367	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		479.28000	451.680	17.54	0.3332	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,862.08450	3,937.318	20.76	0.8305	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		272.48450	263.818	20.76	0.1695	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	18.01	Call		660.61240	629.845	17.21	0.3763	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	16.15	Put		508.26960	533.147	14.72	0.3338	0.00	0	17,150
€ / R	On	13/12/2019		Foreign Exchange Option	18.02	Call		658.08500	627.436	17.22	0.3751	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.02	Put		1,647.68500	1,700.936	17.22	0.6249	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.01	Put		1,640.21240	1,693.345	17.21	0.6237	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.03	Call		655.57500	625.038	17.24	0.3739	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.03	Put		1,655.17500	1,708.538	17.24	0.6261	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	13.73	Call		3,333.82690	3,249.470	13.63	0.9622	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	13.73	Put		33.42690	32.970	13.63	0.0378	0.00	0	17,150
€ / R	On	13/12/2019		Foreign Exchange Option	16.15	Call		1,388.66960	1,329.647	14.72	0.6662	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	17.07	Put		971.90730	1,012.059	15.72	0.4553	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	17.07	Call		1,152.30730	1,104.159	15.72	0.5447	0.00	0	15,000
€ / R	On	10/02/2020		Foreign Exchange Option	16.65	Put		738.45260	772.759	15.17	0.3908	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	16.65	Call		1,338.85260	1,284.859	15.17	0.6092	0.00	0	21,000
€ / R	On	10/02/2020		Foreign Exchange Option	16.91	Put		879.44830	917.418	15.51	0.4312	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	16.91	Call		1,219.84830	1,169.518	15.51	0.5688	0.00	0	15,000
€ / R	On	10/02/2020		Foreign Exchange Option	17.00	Put		930.93990	970.141	15.63	0.4449	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	17.00	Call		1,181.33990	1,132.241	15.63	0.5551	0.00	0	15,000
€ / R	On	16/03/2020		Foreign Exchange Option	18.47	Call		801.66670	767.819	17.29	0.3894	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.47	Put		1,893.06670	1,951.119	17.29	0.6106	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.45	Call		806.77610	772.712	17.27	0.3915	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.45	Put		1,878.17610	1,936.012	17.27	0.6085	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.46	Call		804.21290	770.264	17.28	0.3904	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.46	Put		1,885.61290	1,943.564	17.28	0.6096	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>264,358</b>	
<b>Total € / R</b>											<b>20,396,000.80</b>	<b>1,264</b>	<b>473,409</b>	
AUS\$ / R	On	18/03/2019		Foreign Exchange Future			10.09640	10.11340		0.0000	10,096,400.00	1,000	4,731	
AUS\$ / R	On	14/06/2019		Foreign Exchange Future			10.21800	10.23600		0.0000	2,554,500.00	250	15,741	
AUS\$ / R	On	16/09/2019		Foreign Exchange Future			10.35220	10.36970		0.0000	0.00	0	513	
AUS\$ / R	On	13/12/2019		Foreign Exchange Future			10.48160	10.49940		0.0000	0.00	0	400	
AUS\$ / R	On	16/03/2020		Foreign Exchange Future			10.62120	10.64280		0.0000	0.00	0	0	
<b>Total AUS\$ / R Future</b>											<b>12,650,900.00</b>	<b>1,250</b>	<b>21,385</b>	
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.37	Call		67.70570	52.794	13.95	0.2421	0.00	0	0
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.37	Put		324.30570	326.395	13.95	0.7579	0.00	0	0
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.35	Call		72.17000	56.699	13.85	0.2570	0.00	0	0
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.35	Put		308.77000	310.299	13.85	0.7430	0.00	0	0
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.36	Call		69.90440	54.714	13.90	0.2495	0.00	0	0
AUS\$ / R	On	18/03/2019		Foreign Exchange Option	10.36	Put		316.50440	318.314	13.90	0.7505	0.00	0	0
AUS\$ / R	On	14/06/2019		Foreign Exchange Option	11.00	Put		871.68520	883.642	15.56	0.7895	0.00	0	0
AUS\$ / R	On	14/06/2019		Foreign Exchange Option	11.01	Call		106.21280	100.218	15.58	0.2079	0.00	0	0
AUS\$ / R	On	14/06/2019		Foreign Exchange Option	11.01	Put		880.21280	892.218	15.58	0.7921	0.00	0	0
AUS\$ / R	On	14/06/2019		Foreign Exchange Option	11.02	Call		104.76190	98.815	15.61	0.2054	0.00	0	0
AUS\$ / R	On	14/06/2019		Foreign Exchange Option	11.02	Put		888.76190	900.815	15.61	0.7946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			107.68520	101.642	15.56	0.2105	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			280.26250	273.091	13.98	0.3803	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			660.56250	670.891	13.98	0.6197	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			277.43010	270.331	14.00	0.3772	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			667.73010	678.131	14.00	0.6228	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			274.62690	267.600	14.02	0.3742	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			674.92690	685.399	14.02	0.6258	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			351.57230	343.765	13.72	0.3994	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			752.17230	762.165	13.72	0.6006	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			348.64970	340.916	13.74	0.3967	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			759.24970	769.316	13.74	0.6033	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			354.52030	346.640	13.71	0.4021	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			745.12030	755.040	13.71	0.5979	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			824.07610	834.772	13.91	0.6266	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			323.47610	316.372	13.91	0.3734	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			841.66870	853.106	13.78	0.5819	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			431.44130	421.346	13.79	0.4158	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			848.64130	860.146	13.79	0.5842	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			428.43620	418.409	13.81	0.4135	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			855.63620	867.209	13.81	0.5865	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			434.46870	424.306	13.78	0.4181	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>12,650,900.00</b>	<b>1,250</b>	<b>22,385</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.69850		10.69910			0.0000	2,674,625.00	250	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.83710		10.83830			0.0000	2,709,275.00	250	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.98640		10.98700			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.12690		11.12730			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.27850		11.28190			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>5,383,900.00</b>	<b>500</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			157.50850	141.569	13.75	0.4754	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			188.40850	173.069	13.75	0.5246	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			153.45640	137.565	13.80	0.4654	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			194.35640	179.065	13.80	0.5346	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			161.65000	145.672	13.70	0.4854	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			182.55000	167.172	13.70	0.5146	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			371.51400	365.025	14.36	0.5330	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			333.21400	327.925	14.36	0.4670	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			366.95020	360.501	14.37	0.5284	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			338.65020	333.401	14.37	0.4716	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			376.12390	369.599	14.34	0.5376	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			327.82390	322.499	14.34	0.4624	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			331.46450	329.051	15.01	0.3968	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			734.46450	732.651	15.01	0.6032	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			328.58760	326.197	15.03	0.3940	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			741.58760	739.797	15.03	0.6060	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			334.37080	331.928	14.99	0.3995	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			727.37080	725.528	14.99	0.6005	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			419.97300	417.359	14.78	0.4179	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			832.67300	830.459	14.78	0.5821	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			416.99050	414.395	14.80	0.4155	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			839.69050	837.495	14.80	0.5845	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			422.98220	420.342	14.77	0.4203	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			825.68220	823.442	14.77	0.5797	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			518.35570	514.167	14.81	0.4374	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			926.45570	925.667	14.81	0.5626	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			515.25660	511.091	14.83	0.4354	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			933.35660	932.591	14.83	0.5646	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			521.47930	517.260	14.80	0.4395	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			919.57930	918.760	14.80	0.5605	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>5,383,900.00</b>	<b>500</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.24000		9.27000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.12940		14.18000			0.0000	1,412,940.00	100	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.40230		14.45550			0.0000	1,440,230.00	100	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.70350		14.75710			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.99110		15.04570			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.30880		15.36960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>2,853,170.00</b>	<b>200</b>	<b>1,493</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			159.72740	126.285	17.22	0.3102	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			449.72740	466.885	17.22	0.6898	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			157.04900	124.004	17.27	0.3054	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			457.04900	474.604	17.27	0.6946	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			162.44890	128.610	17.17	0.3150	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			442.44890	459.210	17.17	0.6850	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			439.41920	407.844	17.14	0.4258	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			713.91920	735.544	17.14	0.5742	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			436.04810	404.655	17.16	0.4232	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			720.54810	742.355	17.16	0.5768	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			442.81280	411.059	17.12	0.4285	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			707.31280	728.759	17.12	0.5715	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			447.10370	427.401	18.13	0.3424	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,380.00370	1,413.901	18.13	0.6576	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			444.79360	425.177	18.15	0.3409	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,387.69360	1,421.677	18.15	0.6591	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			449.42770	429.639	18.12	0.3439	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,372.32770	1,406.139	18.12	0.6561	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			615.52270	597.866	18.12	0.3827	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,519.82270	1,556.766	18.12	0.6173	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			613.00160	595.423	18.13	0.3813	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,527.30160	1,564.323	18.13	0.6187	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			610.48760	592.997	18.15	0.3800	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,534.78760	1,571.897	18.15	0.6200	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			688.20300	673.447	18.60	0.3690	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,948.60300	1,994.647	18.60	0.6310	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			685.93630	671.253	18.61	0.3680	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,956.33630	2,002.453	18.61	0.6320	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			690.47330	675.655	18.58	0.3700	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,940.87330	1,986.855	18.58	0.6300	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>2,853,170.00</b>	<b>200</b>	<b>1,493</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09780		2.09770			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12070		2.12150			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.14520		2.09000			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.16860		2.11000			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			335.16260	300.819	13.95	0.4962	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			358.16260	322.819	13.95	0.5038	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			437.67910	402.925	13.75	0.5989	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			260.67910	224.925	13.75	0.4011	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			384.09350	349.267	13.85	0.5475	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			307.09350	271.267	13.85	0.4525	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			156.76280	143.680	13.83	0.1606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,590.30670	1,568.601	13.80	0.8234	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			175.30670	161.601	13.80	0.1766	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,510.51710	1,488.220	13.77	0.8065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			195.51710	181.220	13.77	0.1935	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,671.76280	1,650.680	13.83	0.8394	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			0.00000	1,200.789	14.09	0.6173	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			0.00000	648.789	14.09	0.3827	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			0.00000	1,149.421	14.17	0.5997	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			0.00000	697.421	14.17	0.4003	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			0.00000	1,254.056	14.00	0.6349	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			0.00000	602.057	14.00	0.3651	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			0.00000	817.169	14.13	0.3902	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			0.00000	1,353.225	14.20	0.5953	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
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			0.00000	867.225	14.20	0.4047	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			0.00000	1,454.701	14.06	0.6245	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			0.00000	768.701	14.06	0.3755	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			0.00000	1,403.169	14.13	0.6098	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.14740		2.15750			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18790		2.19850			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.23250		2.24320			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.27510		2.28610			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.32190		2.33400			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put		1,112.91150		1,179.036	15.99	0.8802	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call		115.82400		70.509	15.34	0.1561	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put		940.82400		996.509	15.34	0.8439	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call		100.49930		58.883	15.49	0.1339	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put		1,025.49930		1,084.883	15.49	0.8661	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call		87.91150		53.036	15.99	0.1198	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		494.95220		526.171	14.47	0.3988	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		925.68810		853.791	14.56	0.5786	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		540.68810		574.791	14.56	0.4214	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		1,036.55560		958.938	14.37	0.6239	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		451.55560		479.938	14.37	0.3761	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		979.95220		905.171	14.47	0.6012	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call		518.53570		487.673	16.27	0.2989	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put		2,086.53570		2,162.673	16.27	0.7011	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call		562.44100		529.713	16.08	0.3204	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put		1,930.44100		2,004.713	16.08	0.6796	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call		539.99800		508.222	16.17	0.3095	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put		2,007.99800		2,083.221	16.17	0.6905	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call		519.06560		493.203	16.78	0.2568	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put		3,058.06560		3,142.203	16.78	0.7432	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call		501.82210		476.514	16.84	0.2494	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put		3,140.82210		3,225.515	16.84	0.7506	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call		536.95380		510.506	16.72	0.2643	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put		2,975.95380		3,059.506	16.72	0.7357	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call		673.36170		642.215	16.86	0.2796	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put		3,433.36170		3,523.215	16.86	0.7204	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call		655.24220		624.664	16.92	0.2732	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put		3,515.24220		3,605.664	16.92	0.7268	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call		692.03390		660.320	16.80	0.2862	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put		3,352.03390		3,441.320	16.80	0.7138	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
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.79840		1.81000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82260		1.83440			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.84810		1.82000			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.87160		1.84000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			440.55390	349.059	15.98	0.5522	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			240.55390	265.059	15.98	0.4478	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			386.80730	301.459	16.15	0.5004	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			286.80730	317.459	16.15	0.4996	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			499.17370	401.973	15.80	0.6045	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			199.17370	217.973	15.80	0.3955	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,095.01360	1,005.301	16.15	0.6673	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			351.01360	379.301	16.15	0.3327	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,035.68170	948.802	16.30	0.6432	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			391.68170	422.802	16.30	0.3568	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,156.94560	1,064.474	15.99	0.6913	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			312.94560	338.474	15.99	0.3087	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			0.00000	1,062.953	16.59	0.5734	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			0.00000	781.953	16.59	0.4266	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			0.00000	1,018.167	16.71	0.5561	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			0.00000	837.167	16.71	0.4439	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			0.00000	1,109.589	16.47	0.5909	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			0.00000	728.589	16.47	0.4091	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			0.00000	1,270.235	16.59	0.5748	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			0.00000	954.235	16.59	0.4252	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			0.00000	1,227.476	16.71	0.5606	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			0.00000	1,011.476	16.71	0.4394	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			0.00000	1,314.549	16.47	0.5893	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			0.00000	898.549	16.47	0.4107	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.14020		0.14080			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13970		0.14000			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13990		0.13950			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13930		0.14010			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13900		0.13970			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64280		1.65190			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66640		1.67570			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69200		1.68000			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71610		1.70000			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.69260		9.72010			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.81350		9.84190			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.94520		9.97290			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.06950		10.09790			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.20260		10.23490			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			257.63230	227.759	12.77	0.6962	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			67.53230	65.159	12.77	0.3038	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			251.00240	221.272	12.80	0.6849	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			70.90240	68.672	12.80	0.3151	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			264.37040	234.366	12.74	0.7073	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			64.27040	61.766	12.74	0.2927	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			281.44220	265.808	14.38	0.4625	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			359.54220	372.308	14.38	0.5375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			277.63160	262.158	14.41	0.4577	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			365.73160	378.658	14.41	0.5423	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			285.30350	269.508	14.35	0.4674	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			353.40350	366.008	14.35	0.5326	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			477.17410	460.794	13.81	0.5574	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			354.27410	365.594	13.81	0.4426	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			472.32670	456.108	13.83	0.5535	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			359.42670	370.908	13.83	0.4465	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			482.05860	465.521	13.79	0.5613	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			349.15860	360.321	13.79	0.4387	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			417.11790	404.377	14.54	0.4426	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			669.21790	684.877	14.54	0.5574	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			413.75720	401.105	14.56	0.4398	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			675.85720	691.605	14.56	0.5602	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			420.50960	407.672	14.52	0.4454	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			662.60960	678.172	14.52	0.5546	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			499.92980	484.977	14.78	0.4506	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			785.02980	802.376	14.78	0.5494	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			496.57010	481.713	14.80	0.4483	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			791.67010	809.113	14.80	0.5517	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			503.30840	488.263	14.77	0.4530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			778.40840	795.663	14.77	0.5470	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32850		1.32660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33380		1.33360			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33910		1.33000			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34460		1.34000			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			134.00000	115.000		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			234.00000	215.000		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			34.00000	15.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			136.00000	138.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			36.00000	38.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			236.00000	238.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			0.00000	91.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	9.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			0.00000	191.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			0.00000	46.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	54.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			0.00000	146.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.30430		1.30050			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31000		1.30620			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31590		1.31210			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32110		1.31750			0.0000	5,863,041.80	4,438	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32690		1.32340			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
<b>Total QUANTO £ / \$ Future</b>									<b>5,863,041.80</b>	<b>4,438</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>									<b>5,863,041.80</b>	<b>4,438</b>	<b>2,224</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.13620		1.13450			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14470		1.14300			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15380		1.15220			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16230		1.16070			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17190		1.17030			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R On 18/03/2019 Foreign Exchange Future			10.43590		10.47490			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.56850		10.60890			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.71520		10.53000			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.85500		10.67000			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			239.37220	201.712	13.46	0.6083	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			104.47220	105.812	13.46	0.3917	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			233.57180	196.181	13.49	0.5977	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			108.67180	110.281	13.49	0.4023	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			245.27260	207.351	13.43	0.6189	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			100.37260	101.451	13.43	0.3811	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			102.18510	105.096	13.38	0.2226	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			716.17420	678.376	13.36	0.7856	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			97.27420	99.876	13.36	0.2144	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			708.60740	670.963	13.37	0.7815	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			99.70740	102.463	13.37	0.2185	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			701.08510	663.596	13.38	0.7774	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			0.00000	549.340	13.92	0.5900	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			0.00000	354.140	13.92	0.4100	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			0.00000	544.438	13.94	0.5864	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			0.00000	359.238	13.94	0.4136	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			0.00000	539.571	13.96	0.5828	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			0.00000	364.371	13.96	0.4172	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			0.00000	638.405	14.00	0.5790	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			0.00000	453.405	14.00	0.4210	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			0.00000	633.737	14.01	0.5761	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			0.00000	458.737	14.01	0.4239	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			0.00000	643.102	13.98	0.5820	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			0.00000	448.102	13.98	0.4180	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/03/2019 Foreign Exchange Future			2.61220		2.63530			0.0000	0.00	0	18,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.52380		2.54820			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.44700		2.35000			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.38540		2.29000			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>18,000</b>
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			16.72390	9.760	16.50	0.1636	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			111.42390	127.560	16.50	0.8364	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			14.77810	8.415	16.55	0.1448	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			119.47810	136.215	16.55	0.8552	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			18.88230	11.287	16.44	0.1841	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			103.58230	119.087	16.44	0.8159	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			2.55910	2.312	27.44	0.0174	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			984.35910	1,008.512	27.44	0.9826	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			2.43180	2.197	27.44	0.0166	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			994.23180	1,018.397	27.44	0.9834	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			2.69270	2.433	27.44	0.0182	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			974.49270	998.633	27.44	0.9818	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			0.00000	184.750	18.09	0.6422	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			0.00000	87.750	18.09	0.3578	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			0.00000	178.618	18.05	0.6307	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Put			0.00000	91.618	18.05	0.3693	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Call			0.00000	190.996	18.13	0.6536	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Put			0.00000	83.996	18.13	0.3464	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Call			0.00000	219.159	19.24	0.6359	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Put			0.00000	113.759	19.24	0.3641	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Call			0.00000	213.293	19.21	0.6264	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Put			0.00000	117.893	19.21	0.3736	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Call			0.00000	207.523	19.18	0.6169	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Put			0.00000	122.123	19.18	0.3831	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>18,000</b>
<b>Total Futures</b>									<b>7 738 892 545.10</b>	<b>552,154</b>	<b>1,713,431</b>
<b>Total Options</b>									<b>62 749 020.92</b>	<b>233,683</b>	<b>6,362,850</b>
<b>Grand Total:</b>									<b>7,801,641,566.02</b>	<b>785,837</b>	<b>8,076,281</b>