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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/02/2019 Foreign Exchange Future			13.85200		13.84290			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.85530		13.84610			0.0000	0.00	0	2,259
\$ / R On 04/03/2019 Foreign Exchange Future			13.86180		13.85260			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.86340		13.85420			0.0000	0.00	0	10,080
\$ / R On 08/03/2019 Foreign Exchange Future			13.86830		13.85900			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			13.87320		13.86380			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.88460		13.87530			0.0000	1,423,824,076.20	102,547	779,784
\$ / R On 22/03/2019 Foreign Exchange Future			13.89120		13.88200			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.89950		13.89040			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			13.90110		13.92620			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			13.90280		13.89370			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.90950		13.90040			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			13.91280		13.90370			0.0000	0.00	0	0
\$ / R On 05/04/2019 Foreign Exchange Future			13.91450		13.90540			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.93120		13.92200			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.94960		13.94030			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.95470		13.94540			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.95640		13.94710			0.0000	3,656,576.80	262	2,426
\$ / R On 09/05/2019 Foreign Exchange Future			13.97170		13.96250			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			13.97860		13.96940			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			13.99050		13.98130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2019	Foreign Exchange Future			14.00590		13.99680			0.0000	0.00	0	387
\$ / R	On	31/05/2019	Foreign Exchange Future			14.00940		14.00030			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.01470		14.00550			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.01640		14.00730			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.02700		14.01770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.03400		14.02470			0.0000	51,687,222.00	3,683	109,792
\$ / R	On	20/06/2019	Foreign Exchange Future			14.04460		14.03520			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.05860		14.04910			0.0000	4,498,752.00	320	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.06390		14.05430			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.06740		14.05780			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.11630		14.10670			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.11810		14.10840			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.13900		14.12950			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.16870		14.15920			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.17390		14.16440			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.17740		14.16790			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.17920		14.16970			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.19840		14.18890			0.0000	3,010,060.80	212	22,822
\$ / R	On	30/09/2019	Foreign Exchange Future			14.22300		14.21330			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.22650		14.21680			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.27750		14.26770			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32870		14.31890			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.33400		14.32420			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.33750		14.32780			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.35310		14.34390			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.38470		14.37570			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.38830		14.37920			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.44100		14.43000			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.49230		14.48000			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.49770		14.48540			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.52300		14.51060			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.55360		14.54120			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.60240		14.58970			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.66430		14.65190			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.68340		14.67130			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.77100		14.76030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.86500		14.85410			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,486,676,687.80</b>	<b>107,024</b>	<b>1,070,967</b>
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			17.35410	0.000	14.50	0.0000	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			110.25410	102.000	14.50	1.0000	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			0.08880	0.057	32.34	0.0006	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,016.18880	1,025.356	32.34	0.9994	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			846.25020	855.374	27.78	0.9991	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			0.15020	0.074	27.78	0.0009	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			8.48320	4.204	22.28	0.0450	0.00	0	600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		412.38320	398.904	22.28	0.9550	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,423.93710	1,414.727	37.87	0.9997	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		0.03710	0.027	37.87	0.0003	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		676.47930	665.891	27.95	0.9879	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		2.57930	1.191	27.95	0.0121	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		904.58970	895.030	31.11	0.9966	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		0.68970	0.330	31.11	0.0034	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		10.88400	5.576	21.23	0.0599	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		364.78400	350.276	21.23	0.9401	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,783.92980	1,774.722	45.65	0.9998	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		0.02980	0.022	45.65	0.0002	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		174.64190	170.165	15.99	0.8310	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		28.54190	14.865	15.99	0.1690	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		498.47670	485.865	16.88	0.9402	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		11.07670	7.665	16.88	0.0598	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		59.43890	41.837	13.62	0.2617	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		213.63890	205.237	13.62	0.7383	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call		421.00780	423.323	15.29	0.9251	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put		16.80780	9.923	15.29	0.0749	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		547.46750	533.257	16.35	0.9490	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		11.66750	6.657	16.35	0.0510	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		21.98130	13.383	14.95	0.0980	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		376.18130	376.783	14.95	0.9020	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		12.76330	7.328	15.62	0.0568	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		466.96330	470.728	15.62	0.9432	0.00	0	50,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put		78.60460	61.543	14.12	0.2967	0.00	0	25,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call		237.60460	229.843	14.12	0.7033	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		124.50720	111.679	13.62	0.4309	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		200.70720	178.479	13.62	0.5691	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,288.56700	1,278.349	19.60	0.9909	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		2.36700	1.549	19.60	0.0091	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		259.95440	253.250	13.79	0.6247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		134.65440	118.650	13.79	0.3753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,096.16710	1,084.321	17.85	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		11.46710	8.921	17.85	0.0388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,330.09610	1,319.511	18.45	0.9809	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		5.39610	4.111	18.45	0.0191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		457.72730	460.595	13.35	0.8437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		42.42730	35.995	13.35	0.1563	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,577.61770	1,567.596	19.53	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		2.91770	2.196	19.53	0.0103	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		496.55710	477.320	15.69	0.7836	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		71.85710	61.920	15.69	0.2164	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,667.09840	1,657.201	19.95	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		2.39840	1.801	19.95	0.0085	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,407.10120	1,415.802	18.49	0.9939	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	12.47	Put			1.80120	1.202	18.49	0.0061	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			203.39470	193.345	13.96	0.5281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			188.09470	168.745	13.96	0.4719	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,367.34000	1,375.962	18.26	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			2.04000	1.362	18.26	0.0069	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			185.31800	174.231	14.02	0.4931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			210.01800	189.631	14.02	0.5069	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,300.63600	1,289.931	18.38	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			5.93600	4.531	18.38	0.0208	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,205.04450	3,195.652	28.35	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.34450	0.252	28.35	0.0010	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			50.98000	42.482	16.28	0.1562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			615.68000	597.882	16.28	0.8438	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			880.94050	889.123	14.49	0.9749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			5.64050	4.523	14.49	0.0251	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			979.77430	988.057	15.26	0.9811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			4.47430	3.457	15.26	0.0189	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			147.37780	135.841	14.43	0.4098	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			272.07780	251.241	14.43	0.5902	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			75.45130	65.326	15.61	0.2265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			480.15130	460.726	15.61	0.7735	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			40.86800	33.323	16.65	0.1259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			695.56800	678.723	16.65	0.8741	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,587.55410	1,577.548	19.57	0.9899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			2.85410	2.148	19.57	0.0101	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,215.04490	3,205.652	28.42	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.34490	0.252	28.42	0.0010	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			17.59800	13.930	17.50	0.0581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			962.29800	949.330	17.50	0.9419	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,015.88050	2,006.285	21.61	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			1.18050	0.885	21.61	0.0041	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,625.06760	3,615.658	31.42	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.36760	0.258	31.42	0.0009	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			63.58240	54.142	15.90	0.1929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			538.28240	519.542	15.90	0.8071	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,786.56310	1,776.796	20.52	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			1.86310	1.396	20.52	0.0065	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,725.05940	2,715.677	24.96	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.35940	0.277	24.96	0.0012	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			37.82460	30.734	16.78	0.1171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			722.52460	706.134	16.78	0.8829	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,255.46190	2,245.974	22.74	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.76190	0.574	22.74	0.0026	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			959.98100	968.244	15.10	0.9800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			4.68100	3.644	15.10	0.0200	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			43.99240	36.132	16.53	0.1353	0.00	0	225,780

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		668.69240	651.532	16.53	0.8647	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,125.66120	2,116.122	22.13	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.96120	0.722	22.13	0.0033	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		762.90130	770.970	13.56	0.9641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		7.60130	6.370	13.56	0.0359	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,936.07790	1,926.432	21.23	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		1.37790	1.032	21.23	0.0048	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		540.62650	546.023	13.20	0.8966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		25.32650	21.423	13.20	0.1034	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		638.44410	645.817	13.03	0.9393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		13.14410	11.217	13.03	0.0607	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,505.20230	2,495.783	23.92	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.50230	0.383	23.92	0.0017	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		289.06610	284.043	13.71	0.6675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		113.76610	99.443	13.71	0.3325	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		17.07330	13.497	17.53	0.0565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		971.77330	958.897	17.53	0.9435	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		301.31030	296.973	13.68	0.6842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		106.01030	92.373	13.68	0.3158	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		22.37180	17.911	17.30	0.0727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		887.07180	873.311	17.30	0.9273	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		16.56370	13.076	17.55	0.0549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		981.26370	968.476	17.55	0.9451	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		238.20410	230.214	13.85	0.5898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		152.90410	135.614	13.85	0.4102	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,145.04220	3,135.652	27.91	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.34220	0.252	27.91	0.0010	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,225.04540	3,215.652	28.49	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.34540	0.252	28.49	0.0010	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,355.05140	3,345.653	29.44	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.35140	0.253	29.44	0.0010	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		134.22850	122.689	14.60	0.3788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		298.92850	278.089	14.60	0.6212	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		4,125.10930	4,115.676	35.07	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.40930	0.276	35.07	0.0009	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,524.88360	4,515.517	35.44	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.18360	0.117	35.44	0.0004	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		6.95370	5.328	18.25	0.0242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,251.65370	1,240.728	18.25	0.9758	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		5.57060	4.246	18.43	0.0196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,320.27060	1,309.646	18.43	0.9804	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		3,095.04050	3,085.652	27.54	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		0.34050	0.252	27.54	0.0010	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		3,085.04020	3,075.652	27.47	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		0.34020	0.252	27.47	0.0010	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		6.73740	5.158	18.28	0.0235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,261.43740	1,250.558	18.28	0.9765	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			277.16410	271.460	13.74	0.6505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			121.86410	106.860	13.74	0.3495	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,705.07000	2,695.685	24.87	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.37000	0.285	24.87	0.0013	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			8.94100	6.899	18.05	0.0307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,173.64100	1,162.299	18.05	0.9693	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,425.05510	3,415.654	29.95	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.35510	0.254	29.95	0.0010	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			389.08720	389.184	13.48	0.7848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			63.78720	54.584	13.48	0.2152	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			831.66890	839.803	14.10	0.9709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			6.36890	5.203	14.10	0.0291	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,425.27150	2,415.834	23.55	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.57150	0.434	23.55	0.0020	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,627.31490	1,617.365	19.76	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			2.61490	1.965	19.76	0.0092	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			733.52090	741.563	13.33	0.9606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			8.22090	6.963	13.33	0.0394	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			426.47180	428.156	13.41	0.8188	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			51.17180	43.556	13.41	0.1812	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			353.67430	352.095	13.56	0.7480	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			78.37430	67.495	13.56	0.2520	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			29.16940	23.681	17.07	0.0930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			803.86940	789.081	17.07	0.9070	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			7.40620	5.684	18.20	0.0257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,232.10620	1,221.084	18.20	0.9743	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			566.68630	572.707	13.15	0.9098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			21.38630	18.107	13.15	0.0902	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,647.20400	1,637.281	19.86	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			2.50400	1.881	19.86	0.0088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,956.02510	1,946.393	21.32	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			1.32510	0.993	21.32	0.0046	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,125.14880	1,113.503	17.93	0.9644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			10.44880	8.103	17.93	0.0356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			91.63330	80.830	15.27	0.2708	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			416.33330	396.230	15.27	0.7292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,105.69720	2,096.149	22.03	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.99720	0.749	22.03	0.0035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			49.74320	41.351	16.32	0.1525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			624.44320	606.751	16.32	0.8475	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			18.13750	14.377	17.48	0.0597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			952.83750	939.777	17.48	0.9403	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,134.82890	1,123.247	17.95	0.9654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			10.12890	7.847	17.95	0.0346	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			506.69890	511.163	13.26	0.8770	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		31.39890	26.563	13.26	0.1230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		53.54780	44.837	16.19	0.1637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		598.24780	580.237	16.19	0.8363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,078.89800	1,087.277	16.03	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		3.59800	2.677	16.03	0.0144	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,349.76320	1,339.253	18.50	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		5.06320	3.853	18.50	0.0179	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		208.11680	198.344	13.94	0.5370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		182.81680	163.744	13.94	0.4630	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		2.11120	1.583	20.24	0.0074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,726.81120	1,716.983	20.24	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,527.96140	1,517.859	19.29	0.9884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		3.26140	2.459	19.29	0.0116	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		943.39240	930.237	17.45	0.9385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		18.69240	14.837	17.45	0.0615	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		455.86980	436.175	15.48	0.7576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		81.16980	70.775	15.48	0.2424	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		340.08050	337.817	13.59	0.7326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		84.78050	73.216	13.59	0.2674	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		633.23560	615.650	16.36	0.8511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		48.53560	40.250	16.36	0.1489	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		222.78350	213.877	13.89	0.5634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		167.48350	149.277	13.89	0.4366	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.35680	0.254	30.17	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,455.05680	3,445.654	30.17	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,774.70800	5,765.404	35.44	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.00800	0.004	35.44	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		240.10670	219.411	14.23	0.5495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		165.40670	154.011	14.23	0.4505	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,305.39870	2,295.928	22.98	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		0.69870	0.528	22.98	0.0024	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,379.30200	1,368.896	18.58	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		4.60200	3.496	18.58	0.0164	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		3.91130	2.960	18.91	0.0139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,448.61130	1,438.360	18.91	0.9861	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		3.82250	2.891	18.96	0.0136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,458.52250	1,448.291	18.96	0.9864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		4.00240	3.030	18.86	0.0142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,438.70240	1,428.430	18.86	0.9858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		131.10970	119.582	14.64	0.3713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		305.80970	284.982	14.64	0.6287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,075.46610	2,084.730	21.85	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.16610	0.130	21.85	0.0007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,815.72010	1,824.904	20.54	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.42010	0.304	20.54	0.0016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		40.41950	34.269	13.33	0.1504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			465.71950	468.869	13.33	0.8496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,375.35680	2,384.650	23.35	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.05680	0.050	23.35	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,545.31290	3,554.600	25.12	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01290	0.000	25.12	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,135.43410	2,144.707	22.15	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.13410	0.107	22.15	0.0006	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			650.90770	633.535	16.44	0.8580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			46.20770	38.135	16.44	0.1420	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,118.60920	1,127.025	16.34	0.9871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			3.30920	2.425	16.34	0.0129	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			430.50230	411.110	15.56	0.7023	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			112.50230	102.310	15.56	0.2977	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			176.29440	157.376	14.10	0.4206	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			258.29440	248.576	14.10	0.5794	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			1.37080	1.077	17.93	0.0048	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,681.77080	1,690.577	17.93	0.9952	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			195.84810	184.789	14.76	0.4395	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			305.44810	285.289	14.76	0.5605	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			76.09140	67.618	16.73	0.1913	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			685.69140	668.118	16.73	0.8087	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			244.34580	233.796	14.34	0.5219	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			233.94580	214.296	14.34	0.4781	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			0.00000	289.558	14.84	0.5578	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			0.00000	190.658	14.84	0.4422	2,478,547.50	13,000	6,500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,902.56540	1,892.206	20.36	0.9828	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			6.26540	5.006	20.36	0.0172	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			607.35510	589.000	16.47	0.7606	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			101.05510	91.800	16.47	0.2394	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,550.55070	1,538.839	19.73	0.9628	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			14.25070	11.639	19.73	0.0372	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			145.18520	134.749	15.70	0.3302	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			451.48520	431.949	15.70	0.6698	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			132.65110	122.454	15.89	0.3052	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			488.95110	469.654	15.89	0.6948	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			519.06970	516.066	13.79	0.8007	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			75.36970	63.266	13.79	0.1993	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			237.23770	217.973	14.50	0.4693	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			260.93770	250.773	14.50	0.5307	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			16.80750	12.917	14.35	0.0520	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			910.50750	915.717	14.35	0.9480	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			837.91880	821.589	17.46	0.8485	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			61.61880	54.389	17.46	0.1515	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			23.00600	18.644	14.07	0.0686	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			873.40600	878.144	14.07	0.9314	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			332.17730	312.715	15.05	0.5424	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			235.87730	225.515	15.05	0.4576	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			583.29470	564.647	16.36	0.7114	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			138.69470	129.147	16.36	0.2886	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			206.37380	188.838	14.53	0.3968	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			351.77380	343.338	14.53	0.6032	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			431.25120	411.895	15.50	0.5788	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			243.25120	233.095	15.50	0.4212	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,191.17760	1,174.520	18.24	0.8388	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			91.47760	84.120	18.24	0.1612	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			463.73570	443.256	15.62	0.5556	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			299.13570	287.956	15.62	0.4444	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,714.44500	1,699.756	19.56	0.9094	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			51.54500	46.156	19.56	0.0906	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,046.38610	2,032.922	20.22	0.9400	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			33.48610	29.322	20.22	0.0600	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,022.29790	1,003.951	17.75	0.7869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			129.39790	120.351	17.75	0.2131	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			258.77500	247.410	16.09	0.3905	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			561.67500	541.010	16.09	0.6095	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			994.57580	997.359	13.89	0.8960	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			47.47580	40.959	13.89	0.1040	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			162.33330	147.069	14.47	0.2758	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			619.43330	613.469	14.47	0.7242	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			274.31520	262.896	15.95	0.4098	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			527.21520	506.496	15.95	0.5902	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			37.27430	32.032	13.83	0.0851	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,064.37430	1,068.432	13.83	0.9149	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			278.46060	258.515	15.12	0.3805	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			520.96060	510.215	15.12	0.6195	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			550.19330	528.034	16.18	0.5752	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			312.69330	299.734	16.18	0.4248	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			346.40430	325.165	15.35	0.4397	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			448.90430	436.864	15.35	0.5603	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			456.91460	433.896	15.78	0.5099	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			386.31460	372.496	15.78	0.4901	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			608.85980	585.064	16.51	0.5770	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			340.15980	325.564	16.51	0.4230	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,399.40460	1,380.200	19.00	0.8176	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			130.70460	120.700	19.00	0.1824	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,621.80850	1,603.908	19.56	0.8536	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			103.10850	94.408	19.56	0.1464	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			611.87700	590.460	16.62	0.5590	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			378.67700	366.360	16.62	0.4410	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			378.52790	366.400	16.68	0.4369	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			628.22790	607.000	16.68	0.5631	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,887.38630	1,871.568	20.17	0.8681	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		97.68630	90.968	20.17	0.1319	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		395.72460	383.589	16.56	0.4527	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		595.42460	574.189	16.56	0.5473	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,093.86710	1,092.008	14.65	0.8515	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		93.56710	82.608	14.65	0.1485	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,202.79810	1,183.763	18.50	0.7543	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		193.09810	183.163	18.50	0.2457	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,221.34090	2,206.776	20.87	0.9014	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		71.64090	66.176	20.87	0.0986	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		123.39540	110.747	14.77	0.1861	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		983.69540	980.147	14.77	0.8139	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		19.16660	16.145	15.71	0.0349	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,884.66660	1,890.845	15.71	0.9651	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		813.22210	792.645	17.24	0.6341	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		310.52210	299.045	17.24	0.3659	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		393.45420	374.234	15.72	0.4166	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		581.15420	571.234	15.72	0.5834	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		477.32140	465.865	16.13	0.5063	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		519.62140	498.865	16.13	0.4937	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		442.51920	431.002	16.34	0.4775	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		574.81920	554.002	16.34	0.5225	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		406.72260	395.241	16.57	0.4467	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		639.02260	618.241	16.57	0.5533	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		119.06850	112.483	19.95	0.1496	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,336.96880	3,345.865	19.23	0.9960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		2.26880	1.865	19.23	0.0040	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,057.78070	1,038.619	17.90	0.6953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,772.83280	1,779.201	15.31	0.9500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		28.13280	25.201	15.31	0.0500	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		874.81700	854.969	17.35	0.6395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		319.51700	308.969	17.35	0.3605	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,338.38100	1,339.752	14.40	0.8970	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		725.18560	704.923	16.87	0.5839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		376.76550	365.815	16.89	0.4133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		732.06550	711.815	16.89	0.5867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		383.03470	372.058	16.85	0.4189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		718.33470	698.058	16.85	0.5811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call		178.40320	170.147	18.97	0.2162	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		0.00000	866.521	14.92	0.7442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put		0.00000	182.522	14.92	0.2558	787,945.32	4,317	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call		906.33080	901.745	14.87	0.7594	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put		181.63080	167.745	14.87	0.2406	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		379.88560	368.923	16.87	0.4161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		140.17270	132.939	19.58	0.1737	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		1,053.26160	1,050.785	14.70	0.8163	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		128.56160	116.785	14.70	0.1837	0.00	0	14,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,202.03240	1,183.435	18.30	0.7320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		226.73240	217.435	18.30	0.2680	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put		1,453.70320	1,436.147	18.97	0.7838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		776.90880	769.448	15.18	0.6954	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		402.48310	391.445	16.71	0.4360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		677.78310	657.445	16.71	0.5640	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,425.47170	1,427.914	14.31	0.9151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		50.77170	43.914	14.31	0.0849	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		1,715.47270	1,698.939	19.58	0.8263	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		717.56780	709.355	15.35	0.6620	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		711.51000	691.221	16.82	0.5783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		386.21000	375.221	16.82	0.4217	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		941.87640	937.800	14.83	0.7742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		167.17640	153.800	14.83	0.2258	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		252.20880	235.448	15.18	0.3046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		644.73780	624.371	16.59	0.5494	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		435.98800	416.953	15.87	0.4387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		560.68800	550.953	15.87	0.5613	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		437.09640	426.022	16.48	0.4656	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		612.39640	592.022	16.48	0.5344	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		292.86780	275.355	15.35	0.3380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		110.72370	104.424	20.11	0.1400	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,159.69730	2,144.705	20.48	0.8793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		94.39730	88.705	20.48	0.1207	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,627.51300	1,610.649	19.40	0.8129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		152.21300	144.649	19.40	0.1871	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		419.43780	408.371	16.59	0.4506	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		531.75730	511.474	16.18	0.4941	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,750.94850	1,734.545	19.66	0.8314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		135.64850	128.545	19.66	0.1686	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		301.67120	291.311	17.51	0.3434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		926.97120	907.311	17.51	0.6566	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,976.02370	1,960.424	20.11	0.8600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		175.61430	167.429	19.02	0.2131	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		515.19620	505.186	16.05	0.5285	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		490.49620	471.186	16.05	0.4715	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		306.65990	296.245	17.47	0.3482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		911.95990	892.244	17.47	0.6518	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		486.45730	475.474	16.18	0.5059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		26.79490	23.754	24.04	0.0343	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,284.48280	1,266.221	18.53	0.7505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		209.18280	200.221	18.53	0.2495	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		759.83310	739.642	16.99	0.5977	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		364.53310	353.642	16.99	0.4023	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,470.91430	1,453.429	19.02	0.7869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		101.38940	95.426	20.32	0.1290	0.00	0	20

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	13.00	Call			1,131.30290	1,129.930	14.61	0.8420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			106.60290	95.930	14.61	0.1580	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			570.18590	560.516	15.84	0.5679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			425.48590	406.516	15.84	0.4321	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,962.09490	3,949.755	24.04	0.9657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			137.89060	130.722	19.62	0.1711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			479.33250	460.068	16.01	0.4650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			524.03250	514.068	16.01	0.5350	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,003.38840	1,987.881	20.17	0.8631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			108.08840	101.881	20.17	0.1369	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,076.68940	2,061.426	20.32	0.8710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			399.81300	381.038	15.75	0.4154	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,671.36080	1,654.661	19.49	0.8198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			146.06080	138.661	19.49	0.1802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			949.08040	945.109	14.82	0.7772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			164.38040	151.109	14.82	0.2228	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,733.19060	1,716.722	19.62	0.8289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			262.48070	252.619	17.90	0.3047	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,147.25800	1,146.106	14.60	0.8469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			102.55800	92.106	14.60	0.1531	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			135.72780	123.624	14.73	0.1918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,030.42780	1,027.624	14.73	0.8082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			594.51300	585.038	15.75	0.5846	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			63.68100	55.752	14.40	0.1030	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,894.36850	1,878.483	19.95	0.8504	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			984.18100	964.696	17.59	0.6659	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			299.38100	289.296	17.59	0.3341	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,231.32770	3,218.386	22.48	0.9406	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			46.52770	42.986	22.48	0.0594	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,367.27810	2,352.579	20.63	0.8832	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			96.37810	91.179	20.63	0.1168	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			458.57300	448.589	16.51	0.4626	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			659.47300	639.989	16.51	0.5374	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,036.53960	2,020.861	20.00	0.8506	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			227.46810	218.936	18.51	0.2554	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			125.63960	119.461	20.00	0.1494	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			476.61060	466.680	16.40	0.4768	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			627.51060	608.080	16.40	0.5232	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			119.02030	108.461	14.58	0.1658	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,168.12030	1,167.061	14.58	0.8342	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,348.36810	1,330.336	18.51	0.7446	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			167.38690	155.017	14.71	0.2153	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,031.68690	1,028.917	14.71	0.7847	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,476.43500	2,461.844	20.73	0.8875	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			94.23500	89.244	20.73	0.1125	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			861.57870	856.551	15.04	0.7089	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	03/07/2019	Foreign Exchange Option	13.45	Put			253.77870	239.151	15.04	0.2911	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,517.79450	2,503.348	20.39	0.8661	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			124.49450	119.648	20.39	0.1339	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			546.35980	538.183	16.35	0.4860	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			689.65980	671.883	16.35	0.5140	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,190.03380	2,174.908	19.83	0.8345	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			265.25790	257.620	18.50	0.2645	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			156.73380	151.208	19.83	0.1655	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			565.19850	557.110	16.26	0.4989	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			658.49850	640.810	16.26	0.5011	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			146.26770	136.227	14.54	0.1796	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,252.96770	1,252.527	14.54	0.8204	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,498.55790	1,481.320	18.50	0.7355	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			211.72970	199.792	14.77	0.2378	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,080.12970	1,077.891	14.77	0.7622	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			849.25080	831.812	16.72	0.5610	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			498.75080	490.812	16.72	0.4390	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,374.78990	2,360.048	19.97	0.8424	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			154.28990	149.048	19.97	0.1576	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,687.35940	2,672.599	20.30	0.8566	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			146.55940	141.299	20.30	0.1434	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			623.00290	615.333	16.24	0.5033	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			713.80290	696.633	16.24	0.4967	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,351.88020	2,336.429	19.77	0.8260	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			181.08020	175.129	19.77	0.1740	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			642.45630	634.880	16.15	0.5153	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			683.25630	666.180	16.15	0.4847	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			169.30810	159.565	14.54	0.1885	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,328.50810	1,328.265	14.54	0.8115	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,653.41260	1,636.477	18.58	0.7333	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			292.61260	285.177	18.58	0.2667	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			254.01410	242.175	14.77	0.2545	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,128.41410	1,126.075	14.77	0.7455	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			995.09820	977.233	16.96	0.5863	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			492.99820	484.633	16.96	0.4137	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,882.40840	4,871.276	23.70	0.9475	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			52.10840	50.476	23.70	0.0525	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			988.34620	970.032	16.88	0.5740	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			918.15450	912.346	15.28	0.6448	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			429.25450	413.946	15.28	0.3552	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			881.59330	875.372	15.39	0.6273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			462.69330	446.972	15.39	0.3727	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,172.77180	4,159.468	23.14	0.9159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			91.67180	87.868	23.14	0.0841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			406.18810	391.194	15.20	0.3428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			945.08810	939.594	15.20	0.6572	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	14.12	Call		718.08710	710.183	15.96	0.5422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		649.18710	631.783	15.96	0.4578	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,265.79190	1,247.564	17.55	0.6445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		424.69190	415.964	17.55	0.3555	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,648.14910	1,630.553	18.44	0.7175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		327.04910	318.953	18.44	0.2825	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,067.41400	1,063.336	14.90	0.7091	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		318.51400	304.936	14.90	0.2909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		0.00000	1,224.693	17.50	0.6394	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		0.00000	423.093	17.50	0.3606	317,319.98	750	750
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		308.28830	300.374	18.63	0.2679	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,739.38830	1,721.974	18.63	0.7321	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,061.12480	1,056.976	14.91	0.7067	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		322.22480	308.576	14.91	0.2933	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,054.85840	1,050.639	14.92	0.7043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		325.95840	312.239	14.92	0.2957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,776.11470	1,780.807	14.43	0.8926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		87.21470	82.407	14.43	0.1074	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,948.27730	1,931.299	18.98	0.7635	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		267.17730	259.699	18.98	0.2365	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		784.32080	777.066	15.72	0.5782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		565.42080	548.666	15.72	0.4218	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,172.16390	3,157.657	20.99	0.8772	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		131.06390	126.057	20.99	0.1228	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,445.68350	3,454.817	16.61	0.9897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		6.78350	6.417	16.61	0.0103	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,765.89250	3,752.155	22.27	0.9029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		104.79250	100.555	22.27	0.0971	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		506.37710	497.541	17.00	0.4121	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,037.47710	1,019.141	17.00	0.5879	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,681.29390	1,663.760	18.51	0.7229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		320.19390	312.160	18.51	0.2771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		318.50660	310.490	18.53	0.2758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,689.60660	1,672.090	18.53	0.7242	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,843.14670	3,829.497	22.44	0.9056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		102.04670	97.897	22.44	0.0944	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		681.01230	672.792	16.11	0.5212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		702.11230	684.392	16.11	0.4788	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,563.73620	3,549.755	21.84	0.8952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		112.63620	108.155	21.84	0.1048	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		634.95570	626.488	16.32	0.4939	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		776.05570	758.089	16.32	0.5061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,366.87350	4,353.767	23.52	0.9216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		85.77350	82.167	23.52	0.0784	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,518.14600	4,505.269	23.52	0.9286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		77.04600	73.669	23.52	0.0714	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		730.88610	723.105	15.91	0.5493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		631.98610	614.705	15.91	0.4507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		350.59750	342.296	18.20	0.3006	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,541.69750	1,523.896	18.20	0.6994	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,556.09580	4,543.275	23.52	0.9302	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		74.99580	71.674	23.52	0.0698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		812.40420	805.438	15.62	0.5928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		533.50420	517.038	15.62	0.4072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,179.11200	5,167.123	23.52	0.9528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		48.01200	45.523	23.52	0.0472	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,191.93140	1,189.251	14.73	0.7535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		253.03140	240.851	14.73	0.2465	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		770.62390	763.231	15.77	0.5709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		581.72390	564.831	15.77	0.4291	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		709.67100	701.692	15.99	0.5375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		660.77100	643.292	15.99	0.4625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,261.24060	1,259.331	14.64	0.7760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		222.34060	210.931	14.64	0.2240	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		383.81690	369.143	15.12	0.3303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		972.71690	967.543	15.12	0.6697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,192.22050	4,178.937	23.19	0.9165	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		91.12050	87.337	23.19	0.0835	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		886.22520	868.022	16.61	0.5431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		575.12520	566.422	16.61	0.4569	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		527.24620	518.432	16.88	0.4260	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		700.37530	691.599	16.15	0.5187	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		737.07530	718.599	16.15	0.4813	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		191.01610	179.920	14.49	0.1942	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,404.31610	1,402.920	14.49	0.8058	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,790.96690	1,772.940	18.64	0.7285	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		324.26690	315.940	18.64	0.2715	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		208.99160	202.194	19.76	0.1838	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,495.69160	2,479.194	19.76	0.8162	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		720.30740	711.630	16.06	0.5298	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		707.00740	688.630	16.06	0.4702	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,847.97850	2,832.221	20.29	0.8469	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		171.27850	165.221	20.29	0.1531	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		292.59700	278.933	14.80	0.2655	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,179.39700	1,175.433	14.80	0.7345	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,665.33990	2,647.655	19.82	0.8105	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		233.03990	225.155	19.82	0.1895	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		776.98010	766.692	16.09	0.5322	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		759.28010	739.192	16.09	0.4678	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		335.87740	320.536	14.84	0.2787	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,213.57740	1,208.036	14.84	0.7213	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,480.08460	1,477.461	14.50	0.8011	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			212.38460	199.962	14.50	0.1989	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			797.34110	787.236	16.02	0.5427	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			729.64110	709.736	16.02	0.4573	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,949.98940	1,930.895	18.73	0.7289	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			347.68940	338.395	18.73	0.2711	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,017.32050	3,000.332	20.33	0.8393	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			195.02050	187.832	20.33	0.1607	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,159.65230	3,142.121	20.40	0.8316	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			218.55230	210.821	20.40	0.1684	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			846.42490	834.984	16.05	0.5435	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			777.52490	756.284	16.05	0.4565	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,807.04010	2,788.746	19.86	0.8048	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			371.23080	360.977	18.78	0.2725	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			255.94010	247.446	19.86	0.1952	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			867.04990	855.791	15.97	0.5535	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			748.14990	727.091	15.97	0.4465	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			231.05010	217.530	14.51	0.2021	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,549.95010	1,546.230	14.51	0.7979	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,082.33080	2,062.277	18.78	0.7275	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			376.53380	359.633	14.88	0.2877	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,260.73380	1,253.633	14.88	0.7123	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,160.61360	1,138.853	16.95	0.5625	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			648.41360	636.353	16.95	0.4375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,157.69300	1,148.326	15.10	0.6682	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			473.79300	455.226	15.10	0.3318	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,784.37370	2,765.953	19.76	0.7946	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			278.27370	269.053	19.76	0.2054	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,734.94520	5,721.637	22.86	0.9366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,894.48800	1,873.927	18.43	0.6923	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,223.13810	2,203.344	18.94	0.7366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			367.03810	356.444	18.94	0.2634	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			436.41880	425.079	18.44	0.3065	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,902.51880	1,881.979	18.44	0.6935	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			228.14530	219.971	20.53	0.1700	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			955.84250	944.479	15.74	0.5840	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			681.94250	661.379	15.74	0.4160	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			434.45970	423.137	18.46	0.3053	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,910.55970	1,890.037	18.46	0.6947	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			438.38800	427.027	18.43	0.3077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			78.84520	74.737	22.86	0.0634	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,491.72370	2,499.831	13.28	0.9505	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			37.82370	36.731	13.28	0.0495	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,084.46210	1,074.318	15.32	0.6391	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			540.56210	521.218	15.32	0.3609	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,264.24530	3,246.871	20.53	0.8300	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,309.54570	3,291.802	20.48	0.8238	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			245.24570	236.502	20.48	0.1762	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			919.63270	906.977	15.98	0.5547	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			793.93270	772.277	15.98	0.4453	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,954.86800	2,936.358	19.89	0.7993	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			280.56800	271.058	19.89	0.2007	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			940.55620	928.053	15.91	0.5642	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			764.85620	743.353	15.91	0.4358	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			249.60020	235.280	14.52	0.2045	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,625.30020	1,619.980	14.52	0.7955	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,228.72880	2,208.418	18.84	0.7270	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			394.42880	383.118	18.84	0.2730	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			416.06660	398.026	14.94	0.2956	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,305.26660	1,296.326	14.94	0.7044	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			453.52410	433.611	14.99	0.3021	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,343.52410	1,334.611	14.99	0.6979	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,151.87550	1,125.406	16.67	0.5136	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			851.87550	837.706	16.67	0.4864	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			491.92210	470.309	15.05	0.3077	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,387.32210	1,378.009	15.05	0.6923	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,203.98870	1,192.322	15.66	0.6195	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			703.38870	679.322	15.66	0.3805	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,543.22330	3,518.993	20.58	0.7994	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			323.82330	311.993	20.58	0.2006	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			654.03040	640.472	17.92	0.3805	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,763.43040	1,737.472	17.92	0.6195	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			651.69540	638.144	17.94	0.3793	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,771.09540	1,745.144	17.94	0.6207	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			656.38180	642.805	17.91	0.3817	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,755.78180	1,729.805	17.91	0.6183	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,639.58900	2,651.695	12.14	0.9510	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			38.98900	38.695	12.14	0.0490	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			539.68760	519.282	15.35	0.3144	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,440.88760	1,432.882	15.35	0.6856	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			585.46800	563.899	15.59	0.3204	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,485.16800	1,476.299	15.59	0.6796	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			633.27140	614.116	15.87	0.3249	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,545.17140	1,538.416	15.87	0.6751	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			976.27250	965.260	17.71	0.4743	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,484.97250	1,461.860	17.71	0.5257	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			982.50700	971.499	17.68	0.4767	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,471.20700	1,448.099	17.68	0.5233	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			979.38700	968.373	17.69	0.4755	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,478.08700	1,454.973	17.69	0.5245	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,610.53740	1,588.960	17.72	0.5329	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,000.83740	989.960	17.72	0.4671	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,092.14050	1,080.591	17.53	0.4837	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	Put			1,598.04050	1,575.591	17.53	0.5163	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,098.46510	1,086.945	17.51	0.4859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,584.36510	1,561.945	17.51	0.5141	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,095.30080	1,083.762	17.52	0.4848	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,591.20080	1,568.762	17.52	0.5152	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,583,812.79</b>	<b>18,067</b>	<b>6,111,538</b>
<b>Total \$ / R</b>												<b>1,490,260,500.59</b>	<b>125,091</b>	<b>7,182,505</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.88460		13.87530			0.0000	347,115.00	25	445
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.03400		14.02470			0.0000	70,170.00	5	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.19840		14.18890			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.35310		14.34390			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.52300		14.51060			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>417,285.00</b>	<b>30</b>	<b>445</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			13,741.26020	12,586.595	14.56	0.3864	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			29,211.26020	27,126.595	14.56	0.6136	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			13,422.85150	12,268.882	14.60	0.3788	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			29,892.85150	27,808.882	14.60	0.6212	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			14,066.54890	12,911.611	14.52	0.3941	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			28,536.54890	26,451.611	14.52	0.6059	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			37,988.55980	36,892.313	16.87	0.4161	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			72,518.55980	70,492.313	16.87	0.5839	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			37,676.55170	36,581.468	16.89	0.4133	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			73,206.55170	71,181.468	16.89	0.5867	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			38,303.47070	37,205.834	16.85	0.4189	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			71,833.47070	69,805.833	16.85	0.5811	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			51,224.90920	50,341.318	16.96	0.4160	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			102,334.90920	100,501.318	16.96	0.5840	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			50,930.60380	50,046.765	16.98	0.4141	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			103,040.60380	101,206.765	16.98	0.5859	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			51,521.05280	50,638.156	16.95	0.4180	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			101,631.05280	99,798.156	16.95	0.5820	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			97,844.74220	96,728.170	15.66	0.5941	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			65,454.74220	63,418.170	15.66	0.4059	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			97,388.52890	96,268.000	15.68	0.5920	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			65,998.52890	63,958.000	15.68	0.4080	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			98,303.62290	97,191.055	15.65	0.5961	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			64,913.62290	62,881.055	15.65	0.4039	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			92,958.05020	91,600.567	16.63	0.5089	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			109,898.05020	107,300.567	16.63	0.4911	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			92,599.54500	91,240.511	16.65	0.5073	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			110,539.54500	107,940.511	16.65	0.4927	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			93,318.11020	91,962.211	16.62	0.5104	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			109,258.11020	106,662.211	16.62	0.4896	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 \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>417,285.00</b>	<b>30</b>	<b>445</b>
£ / R	On	28/02/2019	Foreign Exchange Future			18.26660		18.09250			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.32200		18.14720			0.0000	82,192,492.00	4,486	326,192
£ / R	On	29/03/2019	Foreign Exchange Future			18.35640		18.18160			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.41030		18.23490			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.44530		18.26950			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.45480		18.27890			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.60140		18.42380			0.0000	0.00	0	5,703
£ / R	On	16/09/2019	Foreign Exchange Future			18.90360		18.72340			0.0000	0.00	0	17,844
£ / R	On	13/12/2019	Foreign Exchange Future			19.18510		19.00380			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.49460		19.30790			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>82,192,492.00</b>	<b>4,486</b>	<b>362,621</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			8.62330	1.101	19.89	0.0118	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			431.12330	597.701	19.89	0.9882	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,860.26130	1,686.226	19.15	0.9733	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			7.46130	8.226	19.15	0.0267	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			894.43740	732.155	15.30	0.8405	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			41.63740	54.155	15.30	0.1595	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			327.24780	431.774	13.96	0.7119	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			180.04780	109.774	13.96	0.2881	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,293.92490	3,119.171	24.76	0.9964	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			1.12490	1.171	24.76	0.0036	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			189.65280	253.799	13.89	0.5279	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			332.45280	221.799	13.89	0.4721	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			28.63310	34.053	15.68	0.1071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,071.43310	902.053	15.68	0.8929	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,038.43830	1,864.311	19.94	0.9796	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			5.63830	6.311	19.94	0.0204	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			186.00530	248.643	13.89	0.5212	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			338.80530	226.643	13.89	0.4788	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			182.41550	243.939	13.91	0.5145	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			345.21550	231.939	13.91	0.4855	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			272.02340	188.216	14.30	0.3551	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			363.62340	454.616	14.30	0.6449	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			340.66510	257.592	14.74	0.3691	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			465.56510	557.892	14.74	0.6309	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			531.97990	626.740	14.97	0.6311	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			372.47990	291.440	14.97	0.3689	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			214.25530	158.692	14.89	0.2329	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			813.15530	933.492	14.89	0.7671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			527.59290	600.673	15.22	0.5091	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			733.79290	629.273	15.22	0.4909	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	18.64	Call			523.62720	596.259	15.23	0.5065	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			739.82720	634.859	15.23	0.4935	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			531.58720	605.116	15.22	0.5117	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			727.78720	623.716	15.22	0.4883	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			418.59620	350.407	15.22	0.3305	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			842.39620	951.806	15.22	0.6695	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			805.47760	890.013	15.06	0.5400	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			892.07760	796.413	15.06	0.4600	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			621.22580	547.285	14.98	0.3588	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,074.62580	1,180.885	14.98	0.6412	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			801.21440	885.159	15.06	0.5381	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			897.81440	801.559	15.06	0.4619	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			796.96980	880.318	15.06	0.5362	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			903.56980	806.718	15.06	0.4638	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			684.04610	734.656	15.45	0.4149	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,630.24610	1,499.556	15.45	0.5851	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			681.13300	731.408	15.46	0.4135	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,637.33300	1,506.308	15.46	0.5865	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			678.22540	728.167	15.46	0.4121	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,644.42540	1,513.067	15.46	0.5879	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			860.82930	908.051	15.67	0.4307	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,862.92930	1,723.451	15.67	0.5693	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			866.86350	914.645	15.66	0.4330	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,848.96350	1,710.045	15.66	0.5670	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			863.84120	911.342	15.66	0.4319	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,855.94120	1,716.742	15.66	0.5681	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>82,192,492.00</b>	<b>4,486</b>	<b>370,121</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12550		0.12540			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12780		0.12760			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13030		0.13010			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13260		0.13250			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13530		0.13510			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			545.98260	515.945	18.62	0.7842	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,542.38150	1,550.531	20.57	0.9971	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.38150	0.531	20.57	0.0029	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			569.81370	563.693	13.51	0.9241	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			29.81370	13.693	13.51	0.0759	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			85.98260	65.945	18.62	0.2158	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,435.79100	1,407.956	21.18	0.7684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			934.32000	934.795	16.33	0.7743	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			174.32000	154.795	16.33	0.2257	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	0.13	Call			434.81810	426.294	18.92	0.4545	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			674.81810	646.294	18.92	0.5455	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			195.79100	187.956	21.18	0.2316	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,421.58400	1,394.736	20.47	0.6537	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,263.95290	1,266.436	16.71	0.7656	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			253.95290	236.436	16.71	0.2344	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			743.31040	738.276	18.74	0.5344	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			733.31040	708.276	18.74	0.4656	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			431.58400	424.736	20.47	0.3463	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,556.76990	1,545.386	16.81	0.7707	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			306.76990	285.386	16.81	0.2293	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,019.82860	1,001.048	18.54	0.5802	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			769.82860	741.048	18.54	0.4198	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			665.17410	647.226	20.10	0.4155	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,415.17410	1,387.226	20.10	0.5845	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			916.79660	894.694	19.81	0.4735	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,406.79660	1,364.694	19.81	0.5265	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			655.13470	634.655	21.18	0.3571	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,145.13470	2,104.655	21.18	0.6429	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,301.92300	1,280.888	18.33	0.6204	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			791.92300	750.888	18.33	0.3796	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	28/02/2019	Foreign Exchange Future			15.74540		15.72240			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.80210		15.77890			0.0000	1,517,001.60	96	139,331
€ / R	On	29/03/2019	Foreign Exchange Future			15.83740		15.81450			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.89280		15.86990			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.92870		15.90580			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.07690		16.05420			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.09030		16.06750			0.0000	0.00	0	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.29640		16.27370			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.40790		16.38500			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.70810		16.68600			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			16.92020		16.89610			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.04190		17.01770			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,517,001.60</b>	<b>96</b>	<b>208,671</b>
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			107.61140	72.547	12.77	0.5637	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			60.01140	47.947	12.77	0.4363	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.41440	0.234	29.21	0.0008	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			459.16120	427.938	14.05	0.7407	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			4.41230	3.538	18.03	0.0152	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,555.51230	1,531.438	18.03	0.9848	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			92.26210	84.234	13.98	0.2705	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	16.13	Put			443.36210	412.134	13.98	0.7295	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,871.51440	3,848.134	29.21	0.9992	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			123.39510	103.854	12.81	0.3285	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			345.61120	314.798	13.50	0.6473	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			124.51120	116.898	13.50	0.3527	75,983.64	650	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			90.13770	82.111	14.02	0.2649	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			451.23770	420.011	14.02	0.7351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			88.06120	80.038	14.05	0.2593	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			302.29510	305.954	12.81	0.6715	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			614.71000	583.709	14.89	0.7485	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			109.21000	101.109	14.89	0.2515	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			602.30150	572.646	14.83	0.6630	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			192.20150	185.446	14.83	0.3370	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			718.46450	687.714	15.20	0.6795	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			204.26450	196.414	15.20	0.3205	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			28.66330	23.433	13.77	0.0467	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,832.86330	1,850.333	13.77	0.9533	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			292.05210	284.466	16.55	0.3177	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,084.55210	1,054.166	16.55	0.6823	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			0.00000	933.600	13.91	0.7455	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			0.00000	193.300	13.91	0.2545	110,181.17	570	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			289.79990	282.249	16.57	0.3156	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,092.29990	1,061.949	16.57	0.6844	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			287.56590	280.050	16.59	0.3135	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,100.06590	1,069.750	16.59	0.6865	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			542.65860	515.065	14.58	0.4146	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			786.35860	781.465	14.58	0.5854	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,473.84490	3,446.742	19.95	0.9051	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			97.54490	93.141	19.95	0.0949	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			691.49420	685.151	14.87	0.5338	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			657.79420	628.751	14.87	0.4662	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			435.54520	427.095	16.14	0.3687	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,171.84520	1,140.695	16.14	0.6313	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,743.22050	1,711.780	17.09	0.7136	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,162.42180	2,132.064	17.81	0.7719	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			277.42180	269.964	17.81	0.2281	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			356.42480	347.893	17.10	0.2851	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,751.42480	1,719.994	17.10	0.7149	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			362.79570	339.296	13.89	0.2988	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,449.23670	2,419.316	18.23	0.8042	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			234.23670	227.216	18.23	0.1958	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			354.63980	346.118	17.12	0.2839	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,759.63980	1,728.218	17.12	0.7161	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			358.22050	349.680	17.09	0.2864	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,127.79570	1,127.196	13.89	0.7012	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,152.03760	1,148.637	14.39	0.6289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			616.03760	590.537	14.39	0.3711	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,157.37140	4,127.840	20.69	0.8528	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,846.98220	1,816.002	16.83	0.6646	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,000.76990	3,021.561	13.79	0.9514	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			44.76990	43.461	13.79	0.0486	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			223.37140	215.940	20.69	0.1472	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			520.89340	512.019	16.85	0.3342	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,854.89340	1,823.919	16.85	0.6658	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			518.80920	509.946	16.86	0.3331	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,862.80920	1,831.846	16.86	0.6669	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			522.98220	514.102	16.83	0.3354	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			1,025.26750	995.118	15.17	0.4688	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,011.36750	1,005.318	15.17	0.5312	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,080.76680	1,050.296	15.28	0.4828	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			976.86680	970.496	15.28	0.5172	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,124.80820	1,094.109	15.36	0.4934	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			950.90820	944.309	15.36	0.5066	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			870.95380	842.267	14.85	0.4272	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,117.05380	1,112.467	14.85	0.5728	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			662.41550	653.136	16.99	0.3562	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,094.71550	2,061.236	16.99	0.6438	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			660.24700	650.973	17.00	0.3552	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,102.54700	2,069.073	17.00	0.6448	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			658.08740	648.813	17.01	0.3542	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,110.38740	2,076.913	17.01	0.6458	0.00	0	0
<b>Total € / R Option</b>												<b>186,164.81</b>	<b>1,220</b>	<b>264,928</b>
<b>Total € / R</b>												<b>1,703,166.41</b>	<b>1,316</b>	<b>473,599</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.93720		9.96390			0.0000	0.00	0	4,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.05650		10.08380			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.18830		10.21600			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.31400		10.34290			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.45250		10.47840			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>21,385</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			403.66380	424.718	12.72	0.9118	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			16.63420	11.245	12.76	0.0838	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			412.73420	434.045	12.76	0.9162	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			15.75020	10.608	12.80	0.0796	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			421.85020	443.408	12.80	0.9204	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			17.56380	11.918	12.72	0.0882	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			986.67450	1,005.408	15.23	0.8510	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			69.40560	60.951	15.26	0.1469	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			995.60560	1,014.451	15.26	0.8531	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			68.35380	60.008	15.29	0.1449	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	11.02	Put			1,004.55380	1,023.508	15.29	0.8551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			70.47450	61.908	15.23	0.1490	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			766.23860	779.893	13.76	0.6884	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			216.86600	202.595	13.71	0.3174	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			750.86600	764.295	13.71	0.6826	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			214.54060	200.380	13.74	0.3145	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			758.54060	772.080	13.74	0.6855	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			212.23860	198.193	13.76	0.3116	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			284.35280	266.973	13.45	0.3443	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			841.45280	852.973	13.45	0.6557	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			281.92020	264.645	13.47	0.3417	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			849.02020	860.646	13.47	0.6583	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			286.80850	269.324	13.43	0.3468	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			833.90850	845.324	13.43	0.6532	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			918.13520	930.678	13.65	0.6802	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			261.03520	244.678	13.65	0.3198	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			934.23520	941.413	13.55	0.6294	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			360.09490	341.458	13.57	0.3683	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			941.69490	948.958	13.57	0.6317	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			357.57490	339.027	13.59	0.3661	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			949.17490	956.527	13.59	0.6339	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			362.63520	343.913	13.55	0.3706	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>0.00</b>	<b>0</b>	<b>22,385</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.50990		10.54840			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.64470		10.68430			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.79040		10.83110			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.92560		10.96780			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.07460		11.11500			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			63.46560	45.948	12.78	0.2489	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			245.06560	266.048	12.78	0.7511	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			60.93230	43.881	12.82	0.2398	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			252.53230	273.982	12.82	0.7602	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			66.08850	48.099	12.74	0.2583	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			237.68850	258.199	12.74	0.7417	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			279.33870	256.830	14.13	0.4404	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			395.03870	412.130	14.13	0.5596	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			275.69700	253.375	14.16	0.4358	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			401.39700	418.675	14.16	0.5642	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			283.02560	260.331	14.10	0.4450	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			388.72560	405.631	14.10	0.5550	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			261.36250	244.952	14.81	0.3315	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			820.26250	844.552	14.81	0.6685	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			258.95260	242.658	14.83	0.3289	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			827.85260	852.258	14.83	0.6711	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			263.79330	247.266	14.79	0.3342	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			812.69330	836.866	14.79	0.6658	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			345.91000	324.902	14.56	0.3607	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			918.11000	939.302	14.56	0.6393	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			343.37000	322.479	14.58	0.3585	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			925.57000	946.879	14.58	0.6415	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			348.46720	327.346	14.54	0.3630	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			910.66720	931.746	14.54	0.6370	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			439.84470	416.265	14.62	0.3876	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,014.84470	1,031.665	14.62	0.6124	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			437.16570	413.686	14.64	0.3856	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,022.16570	1,039.086	14.64	0.6144	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			442.53800	418.864	14.60	0.3896	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,007.53800	1,024.264	14.60	0.6104	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>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCon	18/03/2019	Foreign Exchange Future						0.00000				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			13.90190		13.89240			0.0000	0.00	0	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.16850		14.15930			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.46290		14.45340			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.74120		14.73280			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.05290		15.04190			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,493</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			47.82240	40.811	16.28	0.1510	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			625.42240	608.911	16.28	0.8490	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			46.70970	39.803	16.33	0.1476	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			634.30970	617.903	16.33	0.8524	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			48.96220	41.847	16.23	0.1545	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			616.56220	599.947	16.23	0.8455	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			297.62500	284.665	16.52	0.3491	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			868.32500	846.165	16.52	0.6509	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			295.05970	282.151	16.54	0.3466	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			875.75970	853.651	16.54	0.6534	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			300.21600	287.200	16.50	0.3517	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			860.91600	838.700	16.50	0.6483	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			333.39930	322.331	17.65	0.2896	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	15.69	Put			1,569.99930	1,549.431	17.65	0.7104	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			331.57290	320.528	17.67	0.2881	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,578.17290	1,557.628	17.67	0.7119	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			335.23770	324.149	17.63	0.2910	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,561.83770	1,541.249	17.63	0.7090	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			490.03400	479.868	17.74	0.3374	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,707.23400	1,688.668	17.74	0.6626	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			487.93970	477.790	17.75	0.3362	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,715.13970	1,696.590	17.75	0.6638	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			485.85630	475.718	17.77	0.3349	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,723.05630	1,704.518	17.77	0.6651	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			569.97140	561.434	18.35	0.3317	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,158.07140	2,138.534	18.35	0.6683	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			567.96340	559.423	18.37	0.3307	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,166.06340	2,146.523	18.37	0.6693	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			571.99370	563.448	18.34	0.3328	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,150.09370	2,130.548	18.34	0.6672	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>0.00</b>	<b>0</b>	<b>1,493</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07440		2.07690			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09640		2.09910			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.12050		2.12320			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.14280		2.14570			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	2.08	Call			255.72030	209.365	12.18	0.4680	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			286.72030	265.365	12.18	0.5320	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			208.82160	171.322	12.41	0.4039	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			339.82160	327.322	12.41	0.5961	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			167.79520	139.261	12.64	0.3447	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			398.79520	395.261	12.64	0.6553	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			164.57050	151.662	13.06	0.1812	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,376.12360	1,335.656	13.03	0.8000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			185.12360	171.656	13.03	0.2000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,298.60340	1,257.634	12.99	0.7800	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			207.60340	193.634	12.99	0.2200	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,455.57050	1,415.662	13.06	0.8188	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,038.97480	998.895	13.41	0.5773	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			706.97480	693.895	13.41	0.4227	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			989.22780	949.493	13.47	0.5585	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			757.22780	744.493	13.47	0.4415	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,090.63540	1,050.260	13.36	0.5963	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			658.63540	645.260	13.36	0.4037	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			931.45970	920.907	13.61	0.4408	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	2.10	Call			1,283.82150	1,243.598	13.47	0.5902	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			826.82150	815.598	13.47	0.4098	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,235.33250	1,195.427	13.54	0.5746	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			878.33250	867.427	13.54	0.4254	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,188.45970	1,148.907	13.61	0.5592	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			2.11810		2.11480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15790		2.15470			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20180		2.19850			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24320		2.24000			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28950		2.28570			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			1,470.61470	1,436.673	16.78	0.9486	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			23.30050	22.668	15.76	0.0670	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,275.30050	1,241.668	15.76	0.9330	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			20.75870	19.950	16.27	0.0585	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,372.75870	1,338.950	16.27	0.9415	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			18.61470	17.673	16.78	0.0514	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			590.25120	557.402	13.79	0.4410	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			689.44260	687.777	13.86	0.5344	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			642.44260	608.777	13.86	0.4656	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			646.72000	644.407	13.98	0.5101	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			699.72000	665.407	13.98	0.4899	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			737.25120	736.402	13.79	0.5590	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			372.17350	368.379	15.88	0.2512	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,387.17350	2,350.379	15.88	0.7488	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			406.01350	402.310	15.67	0.2712	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,221.01350	2,184.310	15.67	0.7288	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			388.68520	384.929	15.77	0.2610	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,303.68520	2,266.930	15.77	0.7390	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			384.94220	376.917	16.30	0.2168	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,384.94220	3,344.917	16.30	0.7832	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			371.29690	363.316	16.36	0.2101	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,471.29690	3,431.316	16.36	0.7899	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			399.13360	391.077	16.23	0.2238	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,299.13360	3,259.077	16.23	0.7762	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			541.72120	532.455	16.41	0.2510	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,684.72120	3,637.455	16.41	0.7490	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			526.29670	517.075	16.47	0.2448	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,769.29670	3,722.075	16.47	0.7552	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			511.37140	502.185	16.53	0.2387	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,854.37140	3,807.185	16.53	0.7613	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			1.77050		1.76950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79410		1.79360			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.81910		1.81870			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84190		1.84170			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			173.33070	159.410	14.72	0.3818	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			378.33070	354.410	14.72	0.6182	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			143.12550	129.582	14.99	0.3251	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			448.12550	424.582	14.99	0.6749	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			208.85260	194.940	14.44	0.4438	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			313.85260	289.940	14.44	0.5562	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			802.35220	788.750	15.64	0.6057	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			466.35220	447.750	15.64	0.3943	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			751.55090	737.541	15.77	0.5795	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			515.55090	496.541	15.77	0.4205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			855.86570	842.744	15.52	0.6320	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			419.86570	401.744	15.52	0.3680	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			875.76490	861.601	16.05	0.5221	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			888.76490	870.601	16.05	0.4779	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			835.76280	821.601	16.17	0.5042	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			948.76280	930.601	16.17	0.4958	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			917.60040	903.464	15.93	0.5405	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			830.60040	812.464	15.93	0.4595	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,082.73420	1,063.150	16.11	0.5315	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			1,065.73420	1,044.150	16.11	0.4685	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,043.25540	1,023.649	16.22	0.5167	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			1,126.25540	1,104.649	16.22	0.4833	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,123.73120	1,104.199	16.00	0.5465	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			1,006.73120	985.199	16.00	0.4535	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			0.13830		0.13830			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13740		0.13810			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13640		0.13780			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13560		0.13730			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13440		0.13610			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			1.61630		1.61630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63940		1.63930			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.66430		1.66440			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.68770		1.68780			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			9.55690		9.56330			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67500		9.68160			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.80370		9.81080			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.92440		9.93190			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.05630		10.06220			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			131.03830	118.132	11.68	0.5465	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			97.73830	91.232	11.68	0.4535	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			125.60640	112.630	11.66	0.5313	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			102.30640	95.730	11.66	0.4687	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			136.60990	123.783	11.71	0.5615	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			93.30990	86.883	11.71	0.4385	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			202.65300	189.260	13.91	0.3849	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			441.05300	434.260	13.91	0.6151	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			199.60050	186.305	13.94	0.3802	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			448.00050	441.305	13.94	0.6198	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			205.74980	192.261	13.89	0.3897	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			434.14980	427.261	13.89	0.6103	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			380.48120	365.156	13.30	0.5008	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			419.68120	411.456	13.30	0.4992	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			376.46100	361.179	13.33	0.4967	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			425.66100	417.479	13.33	0.5033	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			384.54410	369.176	13.28	0.5048	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			413.74410	405.476	13.28	0.4952	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			335.46980	322.477	14.08	0.3929	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			753.56980	748.077	14.08	0.6071	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			332.58380	319.626	14.10	0.3901	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			760.68380	755.226	14.10	0.6099	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			338.38160	325.350	14.06	0.3956	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			746.48160	740.950	14.06	0.6044	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			412.28430	400.183	14.36	0.4081	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			870.08430	863.883	14.36	0.5919	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			409.35710	397.294	14.38	0.4058	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			877.15710	870.994	14.38	0.5942	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			415.22950	403.094	14.35	0.4105	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			863.02950	856.794	14.35	0.5895	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			1.31850		1.31770			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32550		1.32430			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33120		1.33000			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33500		1.33450			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			223.00000	215.000		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			323.00000	315.000		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			123.00000	115.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			43.00000	55.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			57.00000	45.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			143.00000	155.000		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			0.00040	12.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00040	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			100.00000	88.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			100.00000	112.000		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	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			55.00000	50.000		1.0000	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			155.00000	150.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			45.00000	50.000		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			1.31960		1.30790			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32540		1.31370			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33140		1.31960			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33660		1.32490			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34230		1.33060			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>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.13810		1.13720			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14650		1.14570			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15560		1.15480			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16410		1.16330			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17340		1.17280			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			10.29430		10.28740			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.42260		10.41700			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.56540		10.55990			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.70010		10.69530			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			101.42320	94.271	12.01	0.4429	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			154.02320	139.971	12.01	0.5571	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			97.63360	90.373	12.05	0.4296	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			160.23360	146.073	12.05	0.5704	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			105.33270	98.301	11.97	0.4564	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			147.93270	134.001	11.97	0.5436	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			133.78760	124.452	12.83	0.2698	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			554.20070	550.671	12.80	0.7401	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			127.20070	118.071	12.80	0.2599	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			547.46640	543.833	12.82	0.7352	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			130.46640	121.233	12.82	0.2648	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			540.78760	537.052	12.83	0.7302	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			446.69200	440.632	13.35	0.5371	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			406.79200	395.232	13.35	0.4629	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			442.26560	436.170	13.37	0.5333	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			412.36560	400.770	13.37	0.4667	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			437.87710	431.747	13.38	0.5295	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			417.97710	406.347	13.38	0.4705	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			536.57570	527.182	13.48	0.5333	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			511.27570	497.082	13.48	0.4667	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			532.32180	522.901	13.50	0.5302	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			517.02180	502.801	13.50	0.4698	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			540.85690	531.494	13.47	0.5364	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			505.55690	491.394	13.47	0.4636	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			2.58940		2.58330			0.0000	0.00	0	25,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.49960		2.49340			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.42360		2.41720			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.36380		2.35620			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>25,000</b>
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			3.36690	3.066	15.44	0.0743	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			150.06690	143.666	15.44	0.9257	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			3.08050	2.770	15.88	0.0666	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			159.78050	153.370	15.88	0.9334	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			3.69720	3.410	15.00	0.0833	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			140.39720	134.010	15.00	0.9167	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.52710	1.095	26.26	0.0095	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,038.12710	1,031.495	26.26	0.9905	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.44620	1.032	26.26	0.0090	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,048.04620	1,041.432	26.26	0.9910	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			1.61220	1.161	26.26	0.0100	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,028.21220	1,021.561	26.26	0.9900	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			160.22250	158.771	16.72	0.6218	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			93.02250	85.171	16.72	0.3782	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			154.29270	152.670	16.66	0.6089	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Put			97.09270	89.070	16.66	0.3911	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Call			166.27340	164.997	16.78	0.6344	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Put			89.07340	81.397	16.78	0.3656	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Call			194.34680	195.232	18.14	0.6195	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Put			118.14680	111.432	18.14	0.3805	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Call			188.64480	189.387	18.10	0.6092	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Put			122.44480	115.587	18.10	0.3908	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Call			183.04370	183.645	18.06	0.5989	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Put			126.84370	119.845	18.06	0.4011	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>25,000</b>
<b>Total Futures</b>									<b>1 570 803 466.40</b>	<b>111,636</b>	<b>1,707,755</b>
<b>Total Options</b>									<b>3 769 977.60</b>	<b>19,287</b>	<b>6,384,966</b>
<b>Grand Total:</b>									<b>1,574,573,444.00</b>	<b>130,923</b>	<b>8,092,721</b>