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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Future	14.19230	14.16440			0.0000	4,604,947,196.40	324,468	195,221
\$ / R	On	20/12/2018	Foreign Exchange Future	14.18890	14.17110			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future	14.19060	14.17200			0.0000	0.00	0	160
\$ / R	On	31/12/2018	Foreign Exchange Future	14.20770	14.18810			0.0000	0.00	0	1,952
\$ / R	On	02/01/2019	Foreign Exchange Future	14.21110	14.19190			0.0000	0.00	0	55
\$ / R	On	03/01/2019	Foreign Exchange Future	14.21280	14.19380			0.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Future	14.21970	14.20150			0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Future	14.23340	14.21660			0.0000	0.00	0	150
\$ / R	On	16/01/2019	Foreign Exchange Future	14.23520	14.21830			0.0000	0.00	0	20
\$ / R	On	18/01/2019	Foreign Exchange Future	14.23860	14.22170			0.0000	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Future	14.24380	14.26170			0.0000	54,154,927.60	3,802	1,901
\$ / R	On	25/01/2019	Foreign Exchange Future	14.25070	14.23370			0.0000	0.00	0	51
\$ / R	On	30/01/2019	Foreign Exchange Future	14.25940	14.24230			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future	14.26120	14.24410			0.0000	0.00	0	1,655
\$ / R	On	13/02/2019	Foreign Exchange Future	14.28370	14.26640			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future	14.28720	14.26980			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future	14.30470	14.28740			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future	14.31000	14.29260			0.0000	0.00	0	5,025
\$ / R	On	04/03/2019	Foreign Exchange Future	14.31700	14.29970			0.0000	0.00	0	74
\$ / R	On	05/03/2019	Foreign Exchange Future	14.31880	14.30140			0.0000	0.00	0	80
\$ / R	On	11/03/2019	Foreign Exchange Future	14.32930	14.31190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.34170		14.32430			0.0000	1,373,805,784.70	95,791	436,110
\$ / R	On	27/03/2019	Foreign Exchange Future			14.35780		14.34030			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.36140		14.34390			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.36850		14.35100			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.37390		14.35630			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.41160		14.39360			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.41870		14.40070			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.47430		14.45580			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.47970		14.46110			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.48150		14.46290			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.49940		14.48070			0.0000	2,029,916,000.00	140,000	108,656
\$ / R	On	20/06/2019	Foreign Exchange Future			14.51020		14.49170			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.52480		14.50630			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.53030		14.51180			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.53400		14.51540			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.58510		14.56670			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.58700		14.56850			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.60890		14.59040			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.64000		14.62150			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.64550		14.62700			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.64910		14.63070			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.65090		14.63250			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.67100		14.65260			0.0000	0.00	0	14,244
\$ / R	On	30/09/2019	Foreign Exchange Future			14.69700		14.67850			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.70070		14.68220			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.75470		14.73580			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.80860		14.78950			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.81420		14.79500			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.81790		14.79870			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.83470		14.81540			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.87030		14.85120			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.87440		14.85520			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.93320		14.91450			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.99600		14.97780			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.02440		15.00640			0.0000	0.00	0	4,266
\$ / R	On	02/04/2020	Foreign Exchange Future			15.05890		15.04120			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.11360		15.09630			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.18250		15.16580			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.20280		15.18630			0.0000	2,128,392,000.00	140,000	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.29610		15.28020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.39340		15.37830			0.0000	0.00	0	0
Total \$ / R Future												10,191,215,908.70	704,061	876,897
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,204.45060	1,232.324	50.09	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			0.05060	0.024	50.09	0.0003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,785.63210	1,757.711	60.04	0.9999	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	14/12/2018	Foreign Exchange Option	15.95	Call			0.03210	0.011	60.04	0.0001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			0.00020	0.000	49.26	0.0000	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,664.40020	1,692.300	49.26	1.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,524.40000	2,552.300	31.79	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.00000	0.000	31.79	0.0000	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,075.65240	3,047.701	84.75	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.05240	0.001	84.75	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			0.06430	0.026	48.77	0.0003	0.00	0	72,280
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,164.46430	1,192.326	48.77	0.9997	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			0.21960	0.041	42.20	0.0005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			964.61960	992.341	42.20	0.9995	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			728.19770	698.480	38.14	0.9917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			2.59770	0.780	38.14	0.0083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,784.40000	1,812.300	46.83	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			0.00000	0.000	46.83	0.0000	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			28.78480	9.740	26.27	0.1040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			243.18480	252.040	26.27	0.8960	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			11.35680	2.333	28.29	0.0287	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			375.75680	394.633	28.29	0.9713	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			38.55890	15.195	25.60	0.1527	0.00	0	53,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			202.95890	207.495	25.60	0.8473	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			0.30030	0.047	40.55	0.0006	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			914.70030	942.347	40.55	0.9994	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			836.94640	808.091	40.02	0.9958	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			1.34640	0.391	40.02	0.0042	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			1.51670	0.105	32.33	0.0015	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			665.91670	692.405	32.33	0.9985	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			679.04410	648.724	37.04	0.9891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			3.44410	1.024	37.04	0.0109	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,534.40200	1,562.301	51.91	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			0.00200	0.001	51.91	0.0000	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,264.40000	2,292.300	37.07	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	37.07	0.0000	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,064.51820	1,092.332	45.49	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			0.11820	0.032	45.49	0.0004	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,414.40000	2,442.300	34.03	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.00000	0.000	34.03	0.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			78.19720	43.698	23.85	0.3599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			112.59720	105.998	23.85	0.6401	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,164.40000	2,192.300	39.11	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.00000	0.000	39.11	0.0000	0.00	133,900	47,430
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,414.41460	1,442.308	54.34	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			0.01460	0.008	54.34	0.0001	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			446.52190	412.020	31.74	0.9551	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			10.92190	4.320	31.74	0.0449	81,646.11	18,900	63,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			455.99290	421.751	31.96	0.9578	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	14/12/2018	Foreign Exchange Option	14.61	Call			10.39290	4.051	31.96	0.0422	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			300.00860	260.250	28.20	0.8779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			24.40860	12.550	28.20	0.1221	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			944.64880	972.343	41.54	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			0.24880	0.043	41.54	0.0005	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			465.49060	431.501	32.18	0.9603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			9.89060	3.801	32.18	0.0397	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			590.85500	559.412	35.05	0.9818	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			5.25500	1.712	35.05	0.0182	196,868.50	115,000	12,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			986.14430	957.857	42.51	0.9983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			0.54430	0.157	42.51	0.0017	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,505.64210	1,477.714	51.99	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			0.04210	0.014	51.99	0.0001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,144.40000	2,172.300	39.51	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.00000	0.000	39.51	0.0000	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,535.64060	1,507.713	52.85	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			0.04060	0.013	52.85	0.0001	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			9.98280	1.912	28.56	0.0239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			394.38280	414.212	28.56	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,064.40000	2,092.300	41.14	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.00000	0.000	41.14	0.0000	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,484.40480	1,512.302	52.92	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			0.00480	0.002	52.92	0.0000	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			385.04900	404.412	28.43	0.9738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			10.64900	2.112	28.43	0.0262	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			715.47250	742.387	33.97	0.9988	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			1.07250	0.087	33.97	0.0012	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,315.67450	1,287.726	47.99	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			0.07450	0.026	47.99	0.0003	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,335.66610	1,307.723	48.32	0.9997	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			0.06610	0.023	48.32	0.0003	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			208.04520	164.462	25.77	0.7608	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			42.44520	26.762	25.77	0.2392	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,964.40000	1,992.300	43.17	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.00000	0.000	43.17	0.0000	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			470.30520	493.150	29.64	0.9888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			5.90520	0.850	29.64	0.0112	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			846.86780	818.067	40.19	0.9960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			1.26780	0.367	40.19	0.0040	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,914.40000	1,942.300	44.18	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.00000	0.000	44.18	0.0000	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			460.71030	483.242	29.50	0.9877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			6.31030	0.942	29.50	0.0123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,835.63090	1,807.711	61.47	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.03090	0.011	61.47	0.0001	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,214.44760	1,242.323	50.42	0.9998	0.00	0	0

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\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			0.04760	0.023	50.42	0.0002	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			224.00780	181.018	26.22	0.7877	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			38.40780	23.318	26.22	0.2123	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			542.28320	510.009	33.94	0.9755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			6.68320	2.309	33.94	0.0245	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			639.74850	608.982	36.15	0.9863	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			4.14850	1.282	36.15	0.0137	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			131.32420	127.042	24.25	0.6986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			66.92420	34.742	24.25	0.3014	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			248.63740	206.660	26.88	0.8230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			33.03740	18.960	26.88	0.1770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			62.94700	46.124	24.01	0.3758	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			148.54700	103.824	24.01	0.6242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			422.61200	443.714	28.96	0.9820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			8.21200	1.414	28.96	0.0180	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			567.41270	592.601	30.98	0.9958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			3.01270	0.301	30.98	0.0042	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,745.63310	1,717.712	58.89	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			0.03310	0.012	58.89	0.0001	0.00	0	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			96.39560	86.734	23.44	0.5761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			91.99560	54.434	23.44	0.4239	2,057,586.30	37,800	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,295.68390	1,267.729	47.66	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			0.08390	0.029	47.66	0.0003	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,425.64660	1,397.715	49.82	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			0.04660	0.015	49.82	0.0002	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			844.86720	872.357	38.25	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			0.46720	0.057	38.25	0.0007	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			100.91370	92.946	23.58	0.5980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			86.51370	50.646	23.58	0.4020	11,648,511.00	230,000	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,395.62420	2,367.711	77.56	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			0.02420	0.011	77.56	0.0001	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,975.62830	1,947.711	65.50	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			0.02830	0.011	65.50	0.0001	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,685.63490	1,657.712	57.16	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			0.03490	0.012	57.16	0.0001	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			936.33660	907.911	41.68	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			0.73660	0.211	41.68	0.0023	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,445.64540	1,417.714	50.27	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			0.04540	0.014	50.27	0.0002	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			79.98920	64.111	22.90	0.4843	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			115.58920	71.811	22.90	0.5157	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,345.66230	1,317.722	48.49	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			0.06230	0.022	48.49	0.0002	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			0.40210	0.117	43.34	0.0013	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,036.00210	1,007.817	43.34	0.9987	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			7.73390	2.776	33.28	0.0293	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	14/12/2018	Foreign Exchange Option	14.67	Put			513.33390	480.476	33.28	0.9707	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			834.89780	862.359	37.92	0.9992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			0.49780	0.059	37.92	0.0008	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,565.63930	1,537.713	53.72	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			0.03930	0.013	53.72	0.0001	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			66.06920	49.308	23.79	0.3962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			141.66920	97.008	23.79	0.6038	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,205.74400	1,177.746	46.16	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			0.14400	0.045	46.16	0.0005	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,114.48710	1,142.329	47.13	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			0.08710	0.029	47.13	0.0003	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			18.02800	8.350	29.53	0.0838	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			353.62800	316.050	29.53	0.9162	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,835.62310	2,807.711	90.21	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.02310	0.011	90.21	0.0001	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			489.56830	512.992	29.91	0.9908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			5.16830	0.692	29.91	0.0092	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			118.68270	112.824	23.98	0.6603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			74.28270	40.524	23.98	0.3397	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,635.62330	2,607.711	84.46	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.02330	0.011	84.46	0.0001	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,075.62690	2,047.711	68.37	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			0.02690	0.011	68.37	0.0001	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,945.62880	1,917.711	64.63	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			0.02880	0.011	64.63	0.0001	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,035.62740	2,007.711	67.22	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			0.02740	0.011	67.22	0.0001	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			0.29700	0.088	44.17	0.0010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,085.89700	1,057.788	44.17	0.9990	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			5.51210	1.816	34.83	0.0193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			581.11210	549.516	34.83	0.9807	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			0.21950	0.067	45.00	0.0007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,135.81950	1,107.766	45.00	0.9993	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			2.44800	0.740	38.36	0.0079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			738.04800	708.440	38.36	0.9921	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			0.03520	0.012	56.88	0.0001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,675.63520	1,647.712	56.88	0.9999	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			285.68400	298.435	26.94	0.9309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			21.28400	6.135	26.94	0.0691	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			17.14190	7.808	29.75	0.0787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			362.74190	325.508	29.75	0.9213	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			31.41520	17.696	27.10	0.1665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			257.01520	215.396	27.10	0.8335	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			688.88900	658.669	37.26	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			3.28900	0.969	37.26	0.0104	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			265.47120	224.218	27.32	0.8435	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	14/12/2018	Foreign Exchange Option	14.40	Call			29.87120	16.518	27.32	0.1565	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			49.26520	32.876	25.11	0.2848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			184.86520	140.576	25.11	0.7152	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,335.62450	2,307.710	75.84	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.02450	0.011	75.84	0.0001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			659.37860	628.844	36.59	0.9878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			3.77860	1.145	36.59	0.0122	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,435.64600	1,407.714	49.98	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			0.04600	0.014	49.98	0.0002	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			0.83130	0.238	41.35	0.0026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			916.43130	887.938	41.35	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			0.78250	0.224	41.52	0.0025	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			926.38250	897.924	41.52	0.9975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			0.88300	0.253	41.18	0.0028	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			906.48300	877.953	41.18	0.9972	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			276.93340	289.040	21.06	0.6996	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			85.83340	80.140	21.06	0.3004	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			15.63150	13.902	23.55	0.0690	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			744.53150	725.002	23.55	0.9310	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			115.14590	118.068	21.32	0.4015	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			244.04590	229.168	21.32	0.5985	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			333.23680	347.100	21.09	0.7639	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			62.13680	58.200	21.09	0.2361	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,133.63430	1,115.165	26.60	0.9787	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			4.73430	4.065	26.60	0.0213	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			377.69960	390.876	20.36	0.7942	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			55.69960	50.276	20.36	0.2058	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			214.14810	219.664	20.41	0.5898	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			142.14810	129.064	20.41	0.4102	0.00	0	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			532.10600	509.987	22.27	0.8342	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			44.10600	40.587	22.27	0.1658	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			2.62330	2.772	22.95	0.0159	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			974.62330	993.372	22.95	0.9841	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			611.29400	589.235	22.63	0.8723	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			33.29400	29.835	22.63	0.1277	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			875.64730	894.576	22.07	0.9773	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			3.64730	3.976	22.07	0.0227	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			81.26230	62.711	16.55	0.2088	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			469.36230	470.411	16.55	0.7912	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,194.02170	1,212.472	19.78	0.9795	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			5.92170	4.772	19.78	0.0205	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			257.40610	227.959	17.61	0.5010	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			225.50610	215.659	17.61	0.4990	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			213.16270	202.895	17.72	0.4777	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			275.06270	245.195	17.72	0.5223	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,392.48810	3,372.727	31.96	0.9985	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	31/12/2018	Foreign Exchange Option	17.58	Call			0.58810	0.427	31.96	0.0015	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,742.77310	2,722.914	27.71	0.9976	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.87310	0.614	27.71	0.0024	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			50.09140	41.099	20.28	0.1306	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			821.99140	793.399	20.28	0.8694	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			5.29450	4.615	20.09	0.0187	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,297.19450	1,315.715	20.09	0.9813	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			350.84330	321.100	18.04	0.5794	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			194.64330	183.900	18.04	0.4206	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			665.02600	673.696	16.21	0.8868	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			41.22600	30.896	16.21	0.1132	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			135.50490	114.088	16.95	0.3033	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			399.30490	396.888	16.95	0.6967	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			231.46470	207.047	17.16	0.4289	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			312.96470	306.747	17.16	0.5711	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			63.41050	51.406	16.25	0.1587	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			624.91050	631.106	16.25	0.8413	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			577.97280	548.370	18.76	0.7200	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			129.47280	118.070	18.76	0.2800	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			206.83780	185.020	16.93	0.3631	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			423.43780	418.420	16.93	0.6369	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			299.12050	272.857	17.25	0.4662	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			325.72050	316.257	17.25	0.5338	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			507.90350	506.620	16.70	0.7104	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			151.30350	133.220	16.70	0.2896	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			483.10840	453.445	18.08	0.6108	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			221.40840	208.645	18.08	0.3892	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			4.02950	4.383	17.55	0.0154	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,565.72950	1,582.983	17.55	0.9846	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			0.00000	329.912	17.31	0.4967	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			0.00000	313.712	17.31	0.5033	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			250.24330	227.896	17.08	0.3791	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			463.94330	458.596	17.08	0.6209	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			17.06900	13.292	15.45	0.0403	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,309.36900	1,322.692	15.45	0.9597	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			816.82360	787.081	19.13	0.7189	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			179.12360	166.481	19.13	0.2811	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,021.92760	992.943	19.77	0.7824	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			136.02760	124.143	19.77	0.2176	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			401.27560	392.592	17.37	0.5396	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			357.17560	331.392	17.37	0.4604	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			462.82170	434.859	17.80	0.5377	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,465.47550	1,479.480	15.56	0.9737	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,265.62460	1,277.778	15.47	0.9517	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			21.52460	16.578	15.47	0.0483	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			326.92170	316.059	17.80	0.4623	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,316.21080	1,289.077	20.60	0.8509	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			90.31080	80.277	20.60	0.1491	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			378.67350	369.120	17.45	0.5176	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			384.57350	357.920	17.45	0.4824	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			11.37550	8.280	15.56	0.0263	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,017.36150	987.446	19.51	0.7425	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			183.76150	171.146	19.51	0.2575	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			484.00070	456.232	17.73	0.5087	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			403.80070	393.432	17.73	0.4913	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			353.92820	330.313	17.18	0.4003	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			571.32820	565.013	17.18	0.5997	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			619.73010	590.615	18.11	0.5531	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			392.33010	380.615	18.11	0.4469	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			34.89580	30.147	16.00	0.0640	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,497.49580	1,510.147	16.00	0.9360	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,344.62290	1,355.488	16.05	0.9098	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			52.02290	45.488	16.05	0.0902	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,482.52420	1,453.802	20.60	0.8119	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			145.12420	133.802	20.60	0.1881	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			498.61990	489.394	17.54	0.5368	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			456.01990	429.394	17.54	0.4632	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,177.53550	1,147.444	19.80	0.7481	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			200.13550	187.444	19.80	0.2519	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			521.46150	512.997	17.46	0.5542	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			428.86150	402.997	17.46	0.4458	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			514.85880	486.988	17.66	0.4911	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			474.55880	463.988	17.66	0.5089	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			547.62840	519.139	17.79	0.5066	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			459.02840	447.939	17.79	0.4934	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,094.70910	1,064.241	19.44	0.7039	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			256.60910	243.541	19.44	0.2961	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			696.20640	691.347	17.03	0.6448	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			324.30640	302.047	17.03	0.3552	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,534.55630	2,551.511	18.84	0.9811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			10.25630	9.811	18.84	0.0189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,279.80500	2,296.353	18.19	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			15.50500	14.653	18.19	0.0278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,830.60230	2,847.831	19.60	0.9880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			6.30230	6.131	19.60	0.0120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,995.30780	4,012.641	22.66	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			473.22380	461.394	18.00	0.4766	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,609.57720	1,623.610	16.41	0.9247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			45.27720	41.910	16.41	0.0753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			162.37490	148.810	16.45	0.2098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,036.67490	1,040.511	16.45	0.7902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			959.52820	928.663	19.01	0.6505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			323.82820	310.363	19.01	0.3495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,143.64930	1,112.911	19.52	0.7032	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			267.94930	254.611	19.52	0.2968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,593.61240	2,610.636	19.00	0.9827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			9.31240	8.936	19.00	0.0173	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,346.07330	1,315.867	20.06	0.7506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			220.37330	207.567	20.06	0.2494	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			520.63910	493.415	17.64	0.4692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			544.93910	535.115	17.64	0.5308	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			833.49310	831.505	16.75	0.7040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			259.19310	239.805	16.75	0.2960	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,883.56220	1,898.960	17.15	0.9497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			29.26220	27.260	17.15	0.0503	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			767.74430	763.989	16.93	0.6696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			303.44430	282.289	16.93	0.3304	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,029.33680	1,033.021	16.45	0.7875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			165.03680	151.321	16.45	0.2125	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			744.85420	740.473	16.99	0.6570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			320.55420	298.773	16.99	0.3430	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,120.05000	1,089.268	19.46	0.6970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			274.35000	260.968	19.46	0.3030	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,421.23650	1,391.279	20.25	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			205.53650	192.979	20.25	0.2342	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			488.34890	476.767	17.91	0.4884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			604.04890	575.067	17.91	0.5116	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,395.51560	1,405.484	16.13	0.8916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			71.21560	63.784	16.13	0.1084	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,845.39770	1,860.639	17.05	0.9468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			31.09770	28.939	17.05	0.0532	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			689.97950	684.093	17.15	0.6252	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			365.67950	342.393	17.15	0.3748	0.00	0	27,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			553.72560	544.131	17.61	0.5370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			509.42560	482.431	17.61	0.4630	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,818.65300	2,794.535	23.11	0.9227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			62.95300	56.236	23.11	0.0773	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,354.36920	1,324.187	20.08	0.7523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			218.66920	205.887	20.08	0.2477	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,828.19760	2,804.112	23.13	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			62.49760	55.812	23.13	0.0768	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,482.00450	1,493.134	16.06	0.9089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			57.70450	51.434	16.06	0.0911	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,722.16110	1,693.717	20.97	0.8172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			156.46110	145.417	20.97	0.1828	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,223.71940	3,200.644	24.00	0.9412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			48.01940	42.344	24.00	0.0588	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			454.94740	442.830	18.10	0.4621	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		660.64740	631.130	18.10	0.5379	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,523.12170	1,493.531	20.51	0.7847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		187.42170	175.231	20.51	0.2153	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,365.63880	2,339.893	22.24	0.8910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		89.93880	81.593	22.24	0.1090	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		361.73880	348.513	18.72	0.3837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		857.43880	826.813	18.72	0.6163	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,935.08040	1,907.554	21.40	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		129.38040	119.254	21.40	0.1534	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,464.53650	1,475.422	16.07	0.9056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		60.23650	53.722	16.07	0.0944	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		524.06140	513.117	17.72	0.5155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		549.76140	521.417	17.72	0.4845	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,819.06400	1,791.038	21.17	0.8313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		143.36400	132.738	21.17	0.1687	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,294.70840	1,303.186	16.21	0.8682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		90.40840	81.486	16.21	0.1318	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		444.30550	432.032	18.17	0.4536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		680.00550	650.332	18.17	0.5464	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,104.04960	1,109.208	16.38	0.8133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		139.74960	127.508	16.38	0.1867	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,189.52070	1,196.248	16.30	0.8398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		115.22070	104.548	16.30	0.1602	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		465.83100	453.881	18.04	0.4708	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		641.53100	612.181	18.04	0.5292	0.00	0	15,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		864.74130	863.576	16.67	0.7193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		240.44130	221.877	16.67	0.2807	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		358.88680	345.640	18.74	0.3812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		864.58680	833.940	18.74	0.6188	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,652.47950	1,623.742	20.82	0.8063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		166.77950	155.442	20.82	0.1937	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		385.37840	372.373	18.55	0.4043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		801.07840	770.673	18.55	0.5957	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		356.05760	342.790	18.76	0.3787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		871.75760	841.090	18.76	0.6213	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,162.15890	2,135.593	21.85	0.8721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		106.45890	97.293	21.85	0.1279	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,761.46360	2,737.157	23.00	0.9193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		65.76360	58.857	23.00	0.0807	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,837.74600	2,813.692	23.14	0.9238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		62.04600	55.392	23.14	0.0762	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		877.47790	876.646	16.64	0.7254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		233.17790	214.946	16.64	0.2746	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		668.96300	662.499	17.22	0.6125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		384.66300	360.799	17.22	0.3875	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,711.55720	3,689.680	25.11	0.9563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			35.85720	31.380	25.11	0.0437	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			809.10940	806.472	16.81	0.6915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			274.80940	254.772	16.81	0.3085	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			285.37590	271.932	19.35	0.3135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,081.07590	1,050.232	19.35	0.6865	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			270.06530	256.711	19.50	0.2988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,135.76530	1,105.011	19.50	0.7012	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,962.54290	2,938.675	23.39	0.9303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			56.84290	50.375	23.39	0.0697	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,704.41920	2,679.919	22.89	0.9158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			68.71920	61.619	22.89	0.0842	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			283.13430	269.703	19.38	0.3114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,088.83430	1,058.003	19.38	0.6886	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,104.62400	4,083.496	26.01	0.9650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			28.92400	25.196	26.01	0.0350	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,347.01750	2,321.197	22.21	0.8894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			91.31750	82.897	22.21	0.1106	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			303.98850	290.481	19.18	0.3311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,019.68850	988.781	19.18	0.6689	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,713.91610	2,689.449	22.91	0.9164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			68.21610	61.149	22.91	0.0836	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			964.63780	966.973	16.52	0.7630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			190.33780	175.273	16.52	0.2370	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,353.10170	1,362.465	16.16	0.8822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			78.80170	70.764	16.16	0.1178	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			852.14090	850.645	16.70	0.7132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			247.84090	228.945	16.70	0.2868	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,387.69150	1,357.622	20.17	0.7591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			211.99150	199.322	20.17	0.2409	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,270.05070	1,278.135	16.23	0.8619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			95.75070	86.435	16.23	0.1381	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,030.06990	3,006.418	23.55	0.9333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			54.36990	48.118	23.55	0.0667	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			929.78410	931.346	16.55	0.7489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			205.48410	189.647	16.55	0.2511	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			413.81610	401.133	18.36	0.4285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			739.51610	709.433	18.36	0.5715	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,088.97300	2,062.100	21.71	0.8644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			113.27300	103.800	21.71	0.1356	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,127.02480	1,132.619	16.36	0.8207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			132.72480	120.919	16.36	0.1793	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,404.43690	1,374.423	20.21	0.7625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			208.73690	196.123	20.21	0.2375	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,000.27940	1,003.366	16.48	0.7768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			175.97940	161.666	16.48	0.2232	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			981.94660	951.049	19.08	0.6575	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			316.24660	302.749	19.08	0.3425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			590.10720	581.487	17.48	0.5620	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			465.80720	439.787	17.48	0.4380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			289.91470	276.451	19.31	0.3179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,065.61470	1,034.751	19.31	0.6821	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			484.52440	472.880	17.93	0.4854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			610.22440	581.180	17.93	0.5146	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			364.61060	351.411	18.70	0.3862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			850.31060	819.711	18.70	0.6138	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,669.83320	1,641.168	20.86	0.8091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			164.13320	152.868	20.86	0.1909	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,073.81470	1,078.387	16.41	0.8032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			149.51470	136.687	16.41	0.1968	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			496.08060	484.634	17.87	0.4944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			591.78060	562.934	17.87	0.5056	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,801.35620	1,773.253	21.13	0.8288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			145.65620	134.953	21.13	0.1712	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,159.46690	1,128.763	19.57	0.7073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			263.76690	250.463	19.57	0.2927	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			773.55410	769.954	16.91	0.6727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			299.25410	278.254	16.91	0.3273	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			989.45930	958.554	19.10	0.6598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			313.75930	300.255	19.10	0.3402	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,304.81120	1,274.478	19.95	0.7417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			229.11120	216.178	19.95	0.2583	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			843.20830	812.632	18.67	0.6112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			367.50830	354.332	18.67	0.3888	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,572.34570	1,586.145	16.31	0.9205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			48.04570	44.445	16.31	0.0795	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			916.50250	917.314	16.57	0.7432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			212.20250	195.615	16.57	0.2568	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			616.43130	587.322	17.95	0.5175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			480.73130	469.022	17.95	0.4825	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			196.25170	183.871	20.38	0.2245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,471.95170	1,442.171	20.38	0.7755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			53.35200	47.191	23.61	0.0654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,059.05200	3,035.491	23.61	0.9346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,334.75860	5,316.073	26.57	0.9879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			9.05860	7.774	26.57	0.0121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			492.83470	466.198	17.56	0.4537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			567.13470	557.898	17.56	0.5463	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			241.97660	228.881	19.80	0.2712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,247.67660	1,217.181	19.80	0.7288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			245.79180	232.654	19.76	0.2750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,231.49180	1,200.954	19.76	0.7250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,183.32540	1,152.671	19.63	0.7133	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	15.25	Call			257.62540	244.371	19.63	0.2867	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			243.87630	230.758	19.78	0.2731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,239.57630	1,209.058	19.78	0.7269	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			1.00780	0.941	22.66	0.0019	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			663.79130	657.185	17.24	0.6094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			389.49130	365.485	17.24	0.3906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			628.92380	599.694	18.00	0.5234	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			788.56950	784.844	17.00	0.6622	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			328.26950	307.044	17.00	0.3378	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			22.47870	20.967	17.53	0.0377	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,152.77870	2,168.767	17.53	0.9623	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			722.94500	717.290	17.19	0.6259	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			382.64500	359.490	17.19	0.3741	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			498.51590	486.783	18.07	0.4785	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			658.21590	628.983	18.07	0.5215	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,342.09420	1,311.288	20.00	0.7297	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			255.99420	242.688	20.00	0.2703	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			82.68500	74.513	16.14	0.1173	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,426.58500	1,435.913	16.14	0.8827	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			631.72360	623.083	17.55	0.5662	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			487.82360	461.683	17.55	0.4338	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,644.07540	1,614.351	20.75	0.7858	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			197.97540	185.751	20.75	0.2142	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			772.90140	742.666	18.44	0.5652	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			446.80140	434.066	18.44	0.4348	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			608.83150	599.510	17.63	0.5515	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			514.93150	488.110	17.63	0.4485	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			94.56490	85.639	16.15	0.1292	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,395.56490	1,404.139	16.15	0.8708	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			294.35560	274.004	16.82	0.3039	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			890.65560	887.904	16.82	0.6961	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			583.73820	555.734	17.81	0.4736	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			590.03820	579.634	17.81	0.5264	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,070.42660	1,038.269	19.07	0.6223	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			424.02660	409.869	19.07	0.3777	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			715.82890	706.480	17.60	0.5647	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			565.12890	537.780	17.60	0.4353	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,515.16500	1,483.089	20.11	0.7191	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,145.17760	1,146.895	16.53	0.7599	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			492.97580	479.479	18.66	0.4232	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			99.55210	92.244	16.16	0.1243	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,580.25210	1,590.944	16.16	0.8757	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,513.67400	1,521.859	16.10	0.8635	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			112.97400	103.159	16.10	0.1365	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			234.47760	218.195	16.53	0.2401	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			305.86500	291.789	20.11	0.2809	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			738.78000	729.974	17.51	0.5776	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			538.08000	511.274	17.51	0.4224	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,806.38150	1,775.480	20.76	0.7679	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			247.08150	234.180	20.76	0.2321	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			932.27580	900.779	18.66	0.5768	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			836.05060	827.649	17.53	0.5871	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			580.25060	553.349	17.53	0.4129	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,980.47150	1,947.835	20.81	0.7589	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			286.27150	272.135	20.81	0.2411	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			813.01320	804.034	17.61	0.5754	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			607.21320	579.734	17.61	0.4246	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,682.63380	1,649.301	20.26	0.7130	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			348.43380	333.601	20.26	0.2870	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			173.45410	160.456	16.26	0.1763	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,489.25410	1,494.756	16.26	0.8237	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,597.58800	1,604.850	16.13	0.8493	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			141.78800	130.550	16.13	0.1507	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,085.29160	1,052.501	18.87	0.5866	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			531.09160	516.801	18.87	0.4134	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			36.63280	34.003	16.06	0.0490	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,357.73280	2,373.703	16.06	0.9510	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			760.91610	730.554	18.00	0.4816	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			713.81610	702.054	18.00	0.5184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,796.26140	3,814.803	18.45	0.9918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.56140	5.403	18.45	0.0082	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,249.81780	2,266.376	15.94	0.9368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			49.11780	46.976	15.94	0.0632	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			816.00750	785.333	18.14	0.4916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			0.00000	425.874	19.66	0.3410	68,906,445.56	161,800	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			801.87070	791.709	17.80	0.5534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			691.17070	662.309	17.80	0.4466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			0.00000	470.815	17.20	0.3637	67,750,220.94	143,900	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			797.60030	787.338	17.81	0.5512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			696.90030	667.938	17.81	0.4488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			806.16340	796.104	17.78	0.5555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			685.46340	656.704	17.78	0.4445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			0.00000	1,426.474	19.66	0.6590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			543.27100	528.629	18.99	0.4072	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			690.35760	677.927	18.25	0.4939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			859.65760	828.527	18.25	0.5061	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,323.38150	1,289.457	19.35	0.6305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			484.08150	468.857	19.35	0.3695	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			0.00000	970.215	17.20	0.6363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			154.69490	143.326	16.19	0.1563	23,190,211.52	161,800	152,103
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			697.78500	685.481	18.22	0.4980	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			847.08500	816.081	18.22	0.5020	0.00	0	8,203

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	17.96	Put			3,617.75670	3,588.850	23.64	0.8840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			138.45670	128.250	23.64	0.1160	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,162.57100	1,129.229	18.99	0.5928	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			986.61320	980.826	17.17	0.6409	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			720.03650	690.681	17.88	0.4575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			780.73650	770.081	17.88	0.5425	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,862.13860	1,828.169	20.51	0.7275	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			342.83860	327.569	20.51	0.2725	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,635.39490	1,642.726	16.19	0.8437	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			430.16770	414.730	19.75	0.3335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,039.95160	1,035.420	17.01	0.6637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			439.25160	416.020	17.01	0.3363	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,554.44610	1,520.284	19.87	0.6768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			415.14610	399.684	19.87	0.3232	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			485.91320	461.426	17.17	0.3591	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			150.49630	139.487	16.18	0.1531	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,796.60910	1,762.515	20.39	0.7174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			357.30910	341.915	20.39	0.2826	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,067.57260	1,063.689	16.93	0.6752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			416.87260	394.289	16.93	0.3248	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,499.46770	1,465.330	19.75	0.6665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			379.22900	363.780	20.19	0.2982	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,454.05360	1,458.019	16.38	0.8000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			213.35360	198.619	16.38	0.2000	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			969.71870	937.610	18.53	0.5403	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			630.41870	617.010	18.53	0.4597	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,651.19630	1,658.887	16.18	0.8469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			716.70750	704.733	18.14	0.5084	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			184.68500	171.383	16.28	0.1792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,535.38500	1,540.784	16.28	0.8208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,838.56630	1,849.967	16.10	0.8819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			107.86630	100.567	16.10	0.1181	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,698.52900	1,664.380	20.19	0.7018	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			909.87120	878.709	18.35	0.5170	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			681.57120	668.909	18.35	0.4830	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,921.47380	2,891.050	22.14	0.8401	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			193.17380	181.250	22.14	0.1599	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			918.92740	911.098	17.53	0.5948	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			612.62740	586.298	17.53	0.4052	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,132.46300	2,099.740	20.89	0.7525	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			318.76300	304.540	20.89	0.2475	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,224.35310	1,191.592	19.08	0.5948	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			560.65310	546.392	19.08	0.4052	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			895.83690	887.481	17.61	0.5841	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			639.53690	612.681	17.61	0.4159	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,835.42610	1,801.971	20.40	0.7101	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		381.72610	366.771	20.40	0.2899	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		165.24970	153.951	16.17	0.1604	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,671.54970	1,678.751	16.17	0.8396	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		213.94440	200.144	16.31	0.1944	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,535.74440	1,540.444	16.31	0.8056	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,359.31130	1,360.774	16.56	0.7551	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		293.91130	276.774	16.56	0.2449	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,235.15990	2,202.677	21.03	0.7609	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		310.55990	296.677	21.03	0.2391	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,011.47030	1,004.814	17.51	0.6033	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		644.77030	619.714	17.51	0.3967	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,291.15030	2,259.314	21.00	0.7443	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		357.85030	344.414	21.00	0.2557	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,370.74880	1,338.934	19.27	0.6000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,753.00290	1,761.227	16.09	0.8327	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		597.44880	584.034	19.27	0.4000	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		988.29690	981.184	17.59	0.5934	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		671.59690	646.084	17.59	0.4066	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,993.72720	1,961.295	20.53	0.7054	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		420.42720	406.394	20.53	0.2946	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		186.30290	176.127	16.09	0.1673	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		254.42520	240.278	16.39	0.2095	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,582.92520	1,587.278	16.39	0.7905	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,168.15620	2,136.269	20.74	0.7193	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		408.55620	395.169	20.74	0.2807	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		812.79540	785.813	17.94	0.4468	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		923.19540	914.713	17.94	0.5532	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,092.43440	1,087.221	17.51	0.6104	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		670.93440	647.222	17.51	0.3896	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,462.89290	2,432.565	21.13	0.7418	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		384.39290	372.565	21.13	0.2582	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,519.98390	1,489.817	19.49	0.6074	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		621.48390	609.817	19.49	0.3926	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,069.18300	1,063.568	17.58	0.6011	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		697.68300	673.568	17.58	0.3989	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,155.15560	2,124.725	20.66	0.7051	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		446.65560	434.725	20.66	0.2949	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		205.33300	194.848	16.03	0.1721	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,826.83300	1,834.848	16.03	0.8279	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		293.77450	280.112	16.45	0.2220	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,630.77450	1,635.612	16.45	0.7780	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		944.54460	918.182	18.23	0.4727	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		905.24460	897.282	18.23	0.5273	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,565.52400	4,538.320	24.90	0.8679	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		198.02400	189.220	24.90	0.1321	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,912.94390	3,931.508	16.67	0.9866	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	10.75	Put			10.34390	10.508	16.67	0.0134	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,249.26020	2,265.694	15.03	0.9012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			96.66020	94.694	15.03	0.0988	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,792.94160	1,762.648	19.95	0.6425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			292.07380	279.019	16.43	0.2167	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,559.93300	1,563.125	16.61	0.7495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			357.33300	342.125	16.61	0.2505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,553.41160	1,556.496	16.62	0.7477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			360.81160	345.497	16.62	0.2523	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			538.90070	518.677	17.04	0.3325	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,566.47910	1,569.778	16.60	0.7512	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			353.87910	338.778	16.60	0.2488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,886.13080	3,858.120	23.47	0.8355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			248.73080	239.120	23.47	0.1645	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,694.67380	1,700.019	16.43	0.7833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			626.72760	604.958	17.32	0.3657	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,164.92090	1,161.138	17.40	0.6252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			652.32090	630.138	17.40	0.3748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,245.02590	4,217.368	24.19	0.8505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			227.62590	218.368	24.19	0.1495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,281.50070	1,279.677	17.04	0.6675	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			754.13760	730.472	17.69	0.4092	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,852.52290	4,825.751	24.90	0.8771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			185.12290	176.751	24.90	0.1229	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,207.07950	4,179.387	24.11	0.8490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			229.67950	220.387	24.11	0.1510	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,189.32760	1,185.958	17.32	0.6343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			272.41110	262.458	22.80	0.1812	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			698.39920	687.473	19.22	0.4215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,425.79920	1,396.473	19.22	0.5785	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,282.01180	3,253.385	22.25	0.8034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			294.61180	284.385	22.25	0.1966	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,076.73760	1,071.472	17.69	0.5908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			983.97770	957.684	18.29	0.4766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,055.68240	4,027.841	23.81	0.8429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			238.28240	228.841	23.81	0.1571	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			649.92000	638.552	19.49	0.3968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,557.32000	1,527.552	19.49	0.6032	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,549.81110	3,521.458	22.80	0.8188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			340.69730	329.842	21.71	0.2250	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,131.59930	1,127.257	17.50	0.6124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			688.99930	666.257	17.50	0.3876	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,475.63420	3,447.206	22.65	0.8147	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			278.23420	268.206	22.65	0.1853	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			916.57770	908.684	18.29	0.5234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			575.54160	563.648	19.95	0.3575	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,549.90380	1,520.160	19.47	0.6019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			652.50380	641.159	19.47	0.3981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,250.01610	1,247.670	17.13	0.6564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			567.41610	546.670	17.13	0.3436	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,918.09730	2,888.842	21.71	0.7750	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,624.54170	2,594.880	21.23	0.7386	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			413.04170	401.880	21.23	0.2614	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,149.34510	1,145.026	17.55	0.6085	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			720.84510	698.026	17.55	0.3915	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,653.08520	1,623.422	19.63	0.6109	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			651.58520	640.422	19.63	0.3891	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			477.83990	466.252	20.75	0.2973	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,299.33990	2,269.252	20.75	0.7027	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,172.69460	1,168.744	17.48	0.6173	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			694.19460	671.744	17.48	0.3827	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			220.65550	209.688	15.89	0.1747	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,899.15550	1,906.689	15.89	0.8253	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			329.28290	315.830	16.53	0.2312	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,681.48290	1,686.530	16.53	0.7688	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,229.22840	1,225.859	17.55	0.6155	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			743.42840	721.159	17.55	0.3845	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,808.24050	1,778.786	19.82	0.6173	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			674.04050	663.486	19.82	0.3827	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,794.45690	2,765.083	21.37	0.7362	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			440.25690	429.783	21.37	0.2638	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			369.30470	356.416	16.62	0.2420	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,715.10470	1,721.116	16.62	0.7580	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,467.55730	2,437.809	20.89	0.7030	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			503.35730	492.509	20.89	0.2970	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,252.67390	1,249.639	17.47	0.6238	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			716.87390	694.939	17.47	0.3762	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,973.65700	1,980.149	15.83	0.8227	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			237.85700	225.449	15.83	0.1773	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,325.67490	1,323.275	17.46	0.6296	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			736.17490	714.675	17.46	0.3704	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,937.37590	2,908.298	21.46	0.7333	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			466.87590	456.898	21.46	0.2667	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,938.43510	1,909.201	19.95	0.6207	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,043.85750	2,051.307	15.87	0.8198	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			697.93510	687.801	19.95	0.3793	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,302.11430	1,299.406	17.53	0.6216	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			762.61430	740.806	17.53	0.3784	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,609.22860	2,579.824	20.99	0.7020	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			528.72860	518.424	20.99	0.2980	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			254.35750	242.707	15.87	0.1802	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			407.86780	395.033	16.68	0.2499	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,762.86780	1,769.233	16.68	0.7501	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,108.97180	1,083.776	18.39	0.4671	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		1,067.67180	1,061.676	18.39	0.5329	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,654.26580	1,657.960	16.89	0.7167	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		498.86580	483.259	16.89	0.2833	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,038.56330	3,009.105	21.54	0.7348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		473.96330	463.805	21.54	0.2652	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,419.43530	5,392.233	24.52	0.8634	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		234.83530	226.933	24.52	0.1366	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,968.77390	2,981.277	13.40	0.9571	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		43.37390	36.577	13.40	0.0429	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		781.68130	771.851	19.62	0.4104	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,776.28130	1,747.151	19.62	0.5896	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		779.10810	769.255	19.63	0.4093	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,783.70810	1,754.555	19.63	0.5907	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		784.26500	774.457	19.60	0.4116	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,768.86500	1,739.757	19.60	0.5884	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,412.39060	1,409.081	17.53	0.6356	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		761.19060	738.781	17.53	0.3644	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,092.31290	3,062.481	21.65	0.7283	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		503.51290	492.781	21.65	0.2717	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,089.98750	2,059.793	20.20	0.6230	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,123.99750	2,131.232	15.93	0.8174	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		731.18750	720.093	20.20	0.3770	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,388.74160	1,385.156	17.60	0.6280	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		787.54160	764.856	17.60	0.3720	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,763.50100	2,733.360	21.20	0.6989	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		564.70100	553.660	21.20	0.3011	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		272.79750	260.932	15.93	0.1826	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		448.44870	434.773	16.81	0.2571	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,813.64870	1,819.174	16.81	0.7429	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		489.95350	474.685	16.97	0.2636	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,864.45350	1,867.885	16.97	0.7364	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		533.10180	517.531	17.16	0.2695	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,920.90180	1,923.531	17.16	0.7305	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,189.94970	3,202.968	15.12	0.9271	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		93.54970	88.568	15.12	0.0729	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,735.23030	1,732.962	17.83	0.6735	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		738.83030	718.562	17.83	0.3265	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,348.95630	3,320.263	22.23	0.7053	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		625.35630	614.663	22.23	0.2947	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,089.09390	1,080.581	19.85	0.4747	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,702.69390	1,676.181	19.85	0.5253	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,086.06020	1,077.511	19.86	0.4737	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,709.66020	1,683.110	19.86	0.5263	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,092.13150	1,083.656	19.84	0.4758	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,695.73150	1,669.256	19.84	0.5242	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			570.16470	555.606	17.26	0.2740	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,971.36470	1,974.506	17.26	0.7260	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,004.19510	2,007.779	17.24	0.7224	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			597.89510	584.178	17.24	0.2776	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			626.40940	613.944	17.19	0.2799	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,052.20940	2,056.444	17.19	0.7201	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,424.84990	1,419.722	18.96	0.5499	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,408.54990	1,386.922	18.96	0.4501	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,421.26220	1,416.132	18.98	0.5488	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,414.96220	1,393.332	18.98	0.4512	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,428.44930	1,423.330	18.95	0.5510	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,402.14930	1,380.530	18.95	0.4490	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,549.99200	1,528.265	19.17	0.4592	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,460.19200	1,454.365	19.17	0.5408	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,577.80130	1,572.170	19.13	0.5548	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,549.50130	1,528.770	19.13	0.4452	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,574.21420	1,568.603	19.14	0.5538	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,555.91420	1,535.203	19.14	0.4462	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,581.39110	1,575.748	19.12	0.5558	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,543.09110	1,522.348	19.12	0.4442	0.00	0	0
Total \$ / R Option												173,831,489.93	1,003,100	8,141,685
Total \$ / R												10,365,047,398.63	1,707,161	9,018,582
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.19230		14.16440			0.0000	70,961.50	5	185
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.34170		14.32430			0.0000	0.00	0	464
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.49940		14.48070			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.67100		14.65260			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.83470		14.81540			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.02440		15.00640			0.0000	0.00	0	0
Total \$ / R MAXI Future												70,961.50	5	649
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			150,564.21000	147,771.347	51.99	0.9999	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			4.21000	1.347	51.99	0.0001	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			40.20630	11.699	43.34	0.0013	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			103,600.20630	100,781.699	43.34	0.9987	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			37.84390	11.044	43.51	0.0012	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			104,597.84390	101,781.044	43.51	0.9988	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			42.71640	12.397	43.18	0.0014	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			102,602.71640	99,782.397	43.18	0.9986	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			67,940.51530	67,322.699	17.19	0.6189	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			37,510.51530	35,152.699	17.19	0.3811	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			67,416.75920	66,784.763	17.20	0.6157	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			37,986.75920	35,614.763	17.20	0.3843	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			66,896.30080	66,249.939	17.22	0.6125	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		38,466.30080	36,079.939	17.22	0.3875		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		80,616.34140	79,610.372	17.78	0.5555		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		68,546.34140	65,670.372	17.78	0.4445		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		80,187.07180	79,170.945	17.80	0.5534		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		69,117.07180	66,230.945	17.80	0.4466		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		79,760.03460	78,733.819	17.81	0.5512		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		69,690.03460	66,793.819	17.81	0.4488		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		92,812.09120	92,040.179	18.24	0.5284		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		96,552.09120	93,940.179	18.24	0.4716		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		92,425.78510	91,647.666	18.26	0.5268		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		97,165.78510	94,547.666	18.26	0.4732		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		92,040.67260	91,257.400	18.27	0.5251		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		97,780.67260	95,157.400	18.27	0.4749		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		144,565.26700	144,447.402	17.23	0.6590		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		66,025.26700	63,977.402	17.23	0.3410		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		145,629.75040	145,538.068	17.21	0.6622		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		65,089.75040	63,068.068	17.21	0.3378		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		145,096.34540	144,992.116	17.22	0.6606		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		65,556.34540	63,522.116	17.22	0.3394		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		143,055.55050	142,462.639	18.69	0.5866		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		109,415.55050	107,022.639	18.69	0.4134		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		142,635.56220	142,041.782	18.71	0.5853		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		109,995.56220	107,601.782	18.71	0.4147		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		142,216.29890	141,622.336	18.72	0.5840		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		110,576.29890	108,182.336	18.72	0.4160		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											70,961.50	5	649
£ / R	On	14/12/2018	Foreign Exchange Future		17.93000	17.88610		0.0000		39,840,460.00	2,222	48,631	
£ / R	On	21/01/2019	Foreign Exchange Future		18.02940	18.09600		0.0000		148,273,785.60	8,224	4,112	
£ / R	On	31/01/2019	Foreign Exchange Future		18.05990	18.03460		0.0000		0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future		18.14560	18.11990		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future		18.20130	18.17570		0.0000		40,406,886.00	2,220	396,742	
£ / R	On	29/03/2019	Foreign Exchange Future		18.23630	18.21060		0.0000		0.00	0	80	
£ / R	On	14/06/2019	Foreign Exchange Future		18.47990	18.45280		0.0000		2,309,987.50	125	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future		18.78320	18.75760		0.0000		2,347,900.00	125	13,875	
£ / R	On	13/12/2019	Foreign Exchange Future		19.07320	19.04690		0.0000		0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future		19.40160	19.37800		0.0000		0.00	0	0	
Total £ / R Future											233,179,019.10	12,916	469,525
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put	1,414.36730	1,370.165	46.67	0.9987	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call	0.46730	0.165	46.67	0.0013	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put	3,113.94740	3,070.022	81.72	0.9999	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call	0.04740	0.022	81.72	0.0001	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call	44.29460	26.710	24.49	0.2073	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	14/12/2018	Foreign Exchange Option	18.12	Put			278.19460	216.710	24.49	0.7927	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			42.64100	25.263	24.70	0.1972	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			286.54100	225.263	24.70	0.8028	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			46.01630	28.243	24.29	0.2179	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			269.91630	208.243	24.29	0.7821	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			0.00000	413.266	16.23	0.5146	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			0.00000	352.666	16.23	0.4854	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			969.88380	920.175	17.35	0.7229	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			214.48380	190.075	17.35	0.2771	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			388.58890	344.490	16.76	0.3507	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			838.48890	820.090	16.76	0.6493	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			607.33110	578.156	16.87	0.4921	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			731.63110	676.856	16.87	0.5079	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			749.41980	724.113	16.79	0.5685	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			573.71980	522.813	16.79	0.4315	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			603.13300	573.890	16.87	0.4896	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			737.43300	682.590	16.87	0.5104	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			611.54890	582.447	16.86	0.4946	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			725.84890	671.147	16.86	0.5054	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,996.67690	1,948.066	18.46	0.8299	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			172.37690	149.366	18.46	0.1701	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			317.83450	288.111	17.61	0.2932	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,332.13450	1,276.811	17.61	0.7068	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,153.73100	2,107.020	18.62	0.8505	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			149.43100	128.320	18.62	0.1495	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,318.43540	3,282.611	19.79	0.9420	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			54.13540	43.911	19.79	0.0580	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,190.58430	1,134.404	17.43	0.6695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			366.28430	335.704	17.43	0.3305	0.00	0	2,500
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			638.46290	587.110	16.85	0.4467	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			759.06290	733.410	16.85	0.5533	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			847.34430	817.326	17.00	0.4972	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,024.54430	967.426	17.00	0.5028	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			843.24940	813.181	17.00	0.4954	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,030.44940	973.281	17.00	0.5046	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			851.45590	821.494	16.99	0.4990	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,018.65590	961.594	16.99	0.5010	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,139.27600	1,112.304	17.39	0.5237	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,211.67600	1,159.104	17.39	0.4763	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,147.73950	1,120.868	17.38	0.5264	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,200.13950	1,147.668	17.38	0.4736	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,143.50090	1,116.579	17.38	0.5250	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,205.90090	1,153.379	17.38	0.4750	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,034.38030	1,005.644	18.12	0.4353	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,957.48030	1,902.444	18.12	0.5647	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,040.89700	1,012.212	18.11	0.4374	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,943.99700	1,889.012	18.11	0.5626	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,037.63750	1,008.927	18.11	0.4363	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,950.73750	1,895.727	18.11	0.5637	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,296.80180	1,268.044	18.99	0.4568	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,228.80180	2,176.445	18.99	0.5432	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,303.40290	1,274.687	18.98	0.4586	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,215.40290	2,163.087	18.98	0.5414	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,300.09380	1,271.366	18.99	0.4577	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,222.09380	2,169.766	18.99	0.5423	0.00	0	0
Total £ / R Option												0.00	0	6,700
Total £ / R												233,179,019.10	12,916	476,225
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12500		0.12506			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12729		0.12753			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12964		0.12988			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13226		0.13250			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13477		0.13504			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14111		0.14142			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			509.18110	500.282	28.67	0.9968	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			2.78110	0.182	28.67	0.0032	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			6.21690	2.064	37.30	0.0228	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			499.81690	501.964	37.30	0.9772	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,506.40000	1,500.100	25.41	1.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			0.00000	0.000	25.41	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,009.82820	1,007.305	22.69	0.7147	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			256.62820	278.705	22.69	0.2853	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			470.43730	476.568	23.03	0.4519	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			717.23730	747.968	23.03	0.5481	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,807.80310	1,792.636	22.35	0.9094	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			54.60310	64.036	22.35	0.0906	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			717.94140	728.648	20.37	0.5212	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			729.64140	764.248	20.37	0.4788	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			406.77340	416.658	21.94	0.3383	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,418.47340	1,452.258	21.94	0.6617	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,228.55020	1,230.862	18.05	0.7482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			240.25020	266.462	18.05	0.2518	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,077.15010	1,076.972	21.10	0.5736	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			827.15010	851.472	21.10	0.4264	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			694.95820	700.408	22.07	0.4208	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,444.95820	1,474.908	22.07	0.5792	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,633.65410	1,625.391	20.12	0.7397	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			383.65410	399.892	20.12	0.2603	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,909.19920	1,896.458	19.47	0.7560	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	0.12	Put			405.09920	419.258	19.47	0.2440	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,348.27720	1,341.564	20.61	0.6095	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			844.17720	864.364	20.61	0.3905	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			948.30680	945.987	21.74	0.4736	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,444.20680	1,468.787	21.74	0.5264	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,431.96670	1,427.481	21.86	0.5615	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,289.86670	1,316.481	21.86	0.4385	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,115.18580	1,114.941	23.39	0.4595	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,973.08580	2,003.941	23.39	0.5405	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,874.74100	1,864.371	20.34	0.6821	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			732.64100	753.371	20.34	0.3179	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	14/12/2018	Foreign Exchange Future			16.10380		16.09690			0.0000	85,688,319.80	5,321	44,506
€ / R	On	21/12/2018	Foreign Exchange Future			16.10320		16.11270			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.14160		16.14950			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.21280		16.30620			0.0000	156,615,648.00	9,660	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.33930		16.35260			0.0000	0.00	0	26
€ / R	On	18/03/2019	Foreign Exchange Future			16.40020		16.41390			0.0000	56,679,091.20	3,456	123,672
€ / R	On	29/03/2019	Foreign Exchange Future			16.39030		16.40390			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.70870		16.72060			0.0000	2,322,509.30	139	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			16.93000		16.94200			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.04900		17.06130			0.0000	19,401,762.00	1,138	9,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.37620		17.38510			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.67620		17.68800			0.0000	0.00	0	0
Total € / R Future												320,707,330.30	19,714	207,210
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			0.07110	0.020	55.86	0.0002	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,793.17110	1,786.220	55.86	0.9998	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			0.07020	0.020	56.11	0.0002	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,803.17020	1,796.220	56.11	0.9998	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			0.07210	0.020	55.60	0.0002	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,783.17210	1,776.220	55.60	0.9998	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,903.15490	4,896.200	43.59	1.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.05490	0.000	43.59	0.0000	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			356.95560	345.553	18.70	0.7363	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			74.25560	72.353	18.70	0.2637	0.00	0	32,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			122.47880	108.951	14.73	0.2967	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			421.97880	400.551	14.73	0.7033	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			0.00000	375.541	15.57	0.5318	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			0.00000	288.341	15.57	0.4682	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			233.88450	222.130	15.33	0.2950	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			816.48450	791.430	15.33	0.7050	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			414.22980	401.434	15.88	0.4030	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	19.65	Put			3,283.52950	3,290.446	21.49	0.9446	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			47.42950	40.646	21.49	0.0554	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			419.03830	406.217	15.89	0.4060	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			687.78070	661.232	15.91	0.5910	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			423.88070	411.032	15.91	0.4090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			280.54500	259.234	17.95	0.2889	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,196.64500	1,189.034	17.95	0.7111	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			698.12980	671.634	15.88	0.5970	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,018.03110	994.162	15.19	0.7531	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			204.13110	193.962	15.19	0.2469	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			354.52540	342.155	15.71	0.3638	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			768.42540	742.355	15.71	0.6362	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			692.93830	666.417	15.89	0.5940	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			547.53110	534.584	16.19	0.4630	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			631.43110	604.884	16.19	0.5370	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			750.63730	724.299	16.83	0.4936	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			890.03730	875.599	16.83	0.5064	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			746.84670	720.511	16.85	0.4917	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			896.24670	881.811	16.85	0.5083	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			743.07520	716.744	16.86	0.4897	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			902.47520	888.044	16.86	0.5103	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			475.60110	467.640	15.68	0.3120	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,387.60110	1,367.640	15.68	0.6880	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,030.20500	3,025.202	20.31	0.7922	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			322.20500	305.202	20.31	0.2078	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,269.91450	1,249.059	15.92	0.6498	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			567.91450	559.059	15.92	0.3502	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			920.51260	897.677	16.94	0.5141	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			988.51260	977.677	16.94	0.4859	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			570.38110	551.277	18.86	0.3272	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			771.25200	750.899	17.82	0.4235	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,489.95200	1,481.899	17.82	0.5765	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			768.32190	747.982	17.83	0.4222	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,497.02190	1,488.982	17.83	0.5778	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			774.18860	753.835	17.81	0.4249	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,482.88860	1,474.835	17.81	0.5751	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,109.08110	2,102.276	18.86	0.6728	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,618.25300	1,610.471	17.82	0.5470	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			979.54370	962.883	17.80	0.4553	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,604.44370	1,596.683	17.80	0.5447	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			554.20290	551.306	15.77	0.2936	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,695.35860	3,689.330	20.66	0.7658	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			460.45860	445.530	20.66	0.2342	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			976.44270	959.775	17.81	0.4541	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,611.34270	1,603.575	17.81	0.5459	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			973.35300	956.671	17.82	0.4530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,724.51800	3,716.931	15.69	0.9429	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			69.41800	70.731	15.69	0.0571	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,789.30290	1,777.506	15.77	0.7064	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,158.37200	1,142.653	18.57	0.4595	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,920.37200	1,916.453	18.57	0.5405	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,155.38290	1,139.653	18.58	0.4586	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,927.38290	1,923.453	18.58	0.5414	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,152.40330	1,136.663	18.59	0.4576	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,934.40330	1,930.463	18.59	0.5424	0.00	0	0
Total € / R Option												0.00	0	230,700
Total € / R												320,707,330.30	19,714	437,910
AUS / R	On	14/12/2018	Foreign Exchange Future			10.25700		10.22750			0.0000	26,934,882.00	2,626	14,657
AUS / R	On	18/03/2019	Foreign Exchange Future			10.37560		10.35450			0.0000	25,233,459.20	2,432	5,738
AUS / R	On	14/06/2019	Foreign Exchange Future			10.50360		10.48160			0.0000	0.00	0	15,746
AUS / R	On	16/09/2019	Foreign Exchange Future			10.64490		10.62270			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.78130		10.75790			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.93800		10.91540			0.0000	0.00	0	0
Total AUS / R Future												52,168,341.20	5,058	36,541
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.02470	0.011	58.78	0.0001	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,242.52470	1,213.011	58.78	0.9999	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.02440	0.011	59.14	0.0001	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,252.52440	1,223.011	59.14	0.9999	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.02420	0.011	59.50	0.0001	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,262.52420	1,233.011	59.50	0.9999	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			299.80850	301.371	13.68	0.5280	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			295.30850	275.771	13.68	0.4720	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			295.52670	296.629	13.69	0.5225	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			301.02670	281.029	13.69	0.4775	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			291.29840	291.944	13.70	0.5170	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			306.79840	286.344	13.70	0.4830	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			244.46520	239.993	14.88	0.3435	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			782.86520	756.393	14.88	0.6565	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			249.43820	245.074	14.84	0.3494	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			767.83820	741.474	14.84	0.6506	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			246.93880	242.519	14.86	0.3465	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			775.33880	748.919	14.86	0.6535	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			475.42150	476.566	14.32	0.4905	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			612.72150	591.666	14.32	0.5095	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			471.71400	472.781	14.33	0.4876	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			619.01400	597.881	14.33	0.5124	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			479.15750	480.380	14.30	0.4934	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			606.45750	585.480	14.30	0.5066	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			565.58040	568.729	14.49	0.4988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			707.68040	687.429	14.49	0.5012	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			561.88780	564.962	14.51	0.4963	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			713.98780	693.662	14.51	0.5037	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			569.30170	572.517	14.48	0.5012	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			701.40170	681.217	14.48	0.4988	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			771.82750	750.866	14.64	0.5255	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			529.72750	532.166	14.64	0.4745	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			698.09620	701.223	15.39	0.5109	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			832.69620	813.223	15.39	0.4891	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			694.41630	697.476	15.40	0.5088	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			839.01630	819.476	15.40	0.4912	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			690.75200	693.746	15.42	0.5068	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			845.35200	825.746	15.42	0.4932	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												52,168,341.20	5,058	37,541
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.61460		10.61410			0.0000	0.00	0	750
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.74720		10.75730			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.88340		10.89170			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.90090		10.90830			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.04520		11.05300			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.18610		11.19360			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,134.10340	1,134.604	55.71	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.00340	0.004	55.71	0.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,124.10430	1,124.605	56.01	0.9999	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.00430	0.005	56.01	0.0001	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,144.10270	1,144.603	55.41	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.00270	0.003	55.41	0.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			346.20030	329.784	14.70	0.5235	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			318.90030	312.584	14.70	0.4765	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			341.58900	325.159	14.71	0.5185	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			324.28900	317.959	14.71	0.4815	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			350.86210	334.460	14.68	0.5284	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			313.56210	307.260	14.68	0.4716	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			512.32850	496.088	14.80	0.5501	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			420.62850	412.688	14.80	0.4499	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			507.73660	491.459	14.82	0.5466	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			426.03660	418.059	14.82	0.4534	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			516.95900	500.751	14.79	0.5536	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			415.25900	407.351	14.79	0.4464	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			418.89860	405.805	15.92	0.4049	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			890.59860	884.905	15.92	0.5951	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			415.93540	402.865	15.94	0.4026	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			897.63540	891.965	15.94	0.5974	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			412.99370	399.942	15.95	0.4003	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			904.69370	899.042	15.95	0.5997	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			519.70620	507.290	16.18	0.4247	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,006.70620	1,002.090	16.18	0.5753	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			516.67330	504.258	16.20	0.4227	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,013.67330	1,009.058	16.20	0.5773	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			522.75790	510.344	16.17	0.4267	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			999.75790	995.144	16.17	0.5733	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			643.36180	631.549	16.84	0.4447	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,139.76180	1,135.449	16.84	0.5553	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			640.28200	628.467	16.85	0.4430	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,146.68200	1,142.367	16.85	0.5570	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			646.45780	634.648	16.82	0.4464	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,132.85780	1,128.548	16.82	0.5536	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CF CANDCO	On	18/03/2019	Foreign Exchange Future			171.02000		174.05000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			14.28730		14.26370			0.0000	2,857,460.00	200	893
CHF / R	On	18/03/2019	Foreign Exchange Future			14.56510		14.55970			0.0000	0.00	0	893
CHF / R	On	14/06/2019	Foreign Exchange Future			14.85340		14.84590			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.17120		15.16420			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.47830		15.47050			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.14060		16.14070			0.0000	0.00	0	0
Total CHF / R Future												2,857,460.00	200	1,936
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,055.66080	1,077.908	57.62	0.9955	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			1.96080	0.608	57.62	0.0045	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,045.76230	1,067.941	57.45	0.9953	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			2.06230	0.641	57.45	0.0047	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,065.56420	1,087.876	57.79	0.9958	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1.86420	0.576	57.79	0.0042	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			555.66420	540.623	16.64	0.5476	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			465.96420	445.523	16.64	0.4524	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			550.78890	535.702	16.65	0.5444	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			471.08890	450.602	16.65	0.4556	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			560.56830	545.578	16.64	0.5508	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			460.86830	440.478	16.64	0.4492	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			797.41210	786.346	17.31	0.5515	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			681.51210	662.946	17.31	0.4485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			792.84480	781.705	17.32	0.5493	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			686.94480	668.305	17.32	0.4507	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			802.00170	791.009	17.30	0.5537	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			676.10170	657.609	17.30	0.4463	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			774.00460	767.093	18.77	0.4507	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,299.80460	1,285.893	18.77	0.5493	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			770.82970	763.886	18.78	0.4492	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,306.62970	1,292.686	18.78	0.5508	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			777.19360	770.310	18.76	0.4522	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,292.99360	1,279.110	18.76	0.5478	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			972.59130	969.644	19.02	0.4750	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,452.09130	1,441.344	19.02	0.5250	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			969.32010	966.344	19.03	0.4738	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,458.82010	1,448.044	19.03	0.5262	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			966.06740	963.064	19.05	0.4725	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,465.56740	1,454.764	19.05	0.5275	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,234.51350	1,229.642	19.98	0.4915	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,723.81350	1,719.042	19.98	0.5085	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,231.32560	1,226.432	19.99	0.4905	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,730.62560	1,725.832	19.99	0.5095	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,237.71170	1,232.862	19.97	0.4925	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,717.01170	1,712.262	19.97	0.5075	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,857,460.00	200	1,936
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06180		2.06040			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08030		2.08100			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10100		2.10160			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,504.32500	1,518.060	44.36	0.9995	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			0.32500	0.060	44.36	0.0005	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,404.49160	1,418.066	41.83	0.9995	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			0.49160	0.066	41.83	0.0005	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,604.21550	1,618.055	46.89	0.9996	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			0.21550	0.055	46.89	0.0004	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			791.74330	768.521	15.65	0.5312	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			687.05530	657.565	15.50	0.5165	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			677.05530	654.565	15.50	0.4835	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			643.24980	613.349	15.57	0.4925	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			733.24980	710.349	15.57	0.5075	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			601.74330	571.521	15.65	0.4688	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,630.65370	1,608.097	15.16	0.7279	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			414.65370	398.097	15.16	0.2721	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,562.01850	1,538.280	15.13	0.7124	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	14/06/2019	Foreign Exchange Option	1.99	Put			446.01850	428.280	15.13	0.2876	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,700.87130	1,679.492	15.19	0.7430	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			384.87130	369.492	15.19	0.2570	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16660		2.16620			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.20860		2.20960			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25130		2.25230			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.29770		2.29920			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.42570		2.42840			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.47600		2.47900			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	390
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			4.84850	2.164	36.01	0.0149	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			769.64720	769.464	34.73	0.9767	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			7.64720	3.464	34.73	0.0233	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			673.94430	671.568	33.46	0.9634	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			11.94430	5.568	33.46	0.0366	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			866.84850	868.164	36.01	0.9851	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,028.92600	1,009.543	15.92	0.5959	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			594.11380	564.198	15.69	0.4458	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			898.11380	878.198	15.69	0.5542	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			558.20990	528.421	15.80	0.4246	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			962.20990	942.421	15.80	0.5754	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			524.92600	495.543	15.92	0.4041	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,604.61710	1,577.145	14.76	0.7045	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			481.61710	464.145	14.76	0.2955	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,540.75940	1,512.604	14.79	0.6887	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			517.75940	499.604	14.79	0.3113	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,481.30920	1,452.485	14.86	0.6722	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			558.30920	539.485	14.86	0.3278	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			998.95690	971.600	16.54	0.4316	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,806.95690	1,794.600	16.54	0.5684	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			967.56670	940.291	16.61	0.4208	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,875.56670	1,863.291	16.61	0.5792	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			937.18660	909.997	16.69	0.4102	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,945.18660	1,932.997	16.69	0.5898	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,282.72580	1,252.395	17.46	0.4389	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,298.72580	2,295.395	17.46	0.5611	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,252.60610	1,222.428	17.53	0.4306	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,368.60610	2,365.428	17.53	0.5694	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,223.28270	1,193.251	17.61	0.4224	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,439.28270	2,436.251	17.61	0.5776	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,898.45000	2,897.994	18.46	0.5673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,547.28200	1,516.518	18.34	0.4464	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,757.28200	2,756.518	18.34	0.5536	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,517.53820	1,486.927	18.40	0.4395	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,827.53820	2,826.927	18.40	0.5605	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,488.45000	1,457.994	18.46	0.4327	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	390
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.81730		1.81210			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83900		1.83560			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86200		1.85850			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,521.00000	2,573.000	38.55	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			0.00000	0.000	38.55	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,421.00030	2,473.000	40.16	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			0.00030	0.000	40.16	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,321.00150	2,373.000	41.77	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			0.00150	0.000	41.77	0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			905.39830	905.593	17.08	0.6381	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			449.39830	415.593	17.08	0.3619	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			852.30560	850.701	17.20	0.6134	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			496.30560	460.702	17.20	0.3866	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			961.09150	963.152	16.96	0.6628	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			405.09150	373.152	16.96	0.3372	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,463.91530	1,464.913	16.83	0.7027	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			478.91530	444.913	16.83	0.2973	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,403.98490	1,404.883	16.94	0.6852	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			518.98490	484.883	16.94	0.3148	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,525.74690	1,526.952	16.72	0.7201	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			440.74690	406.952	16.72	0.2799	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.13820		0.13800			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13740		0.13760			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13640		0.13720			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13740		0.13750			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13740		0.13630			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13760		0.13520			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65670		1.65600			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68090		1.68140			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70560		1.70610			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.73370		9.70600			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.84700		9.82730			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.96900		9.94990			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.10340		10.08550			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.61700		10.60160			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.76230		10.74520			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			776.02870	803.721	48.53	0.9997	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			0.02870	0.021	48.53	0.0003	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			766.02990	793.721	47.99	0.9997	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			0.02990	0.021	47.99	0.0003	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			786.02760	813.721	49.06	0.9997	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			0.02760	0.021	49.06	0.0003	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			446.94870	457.232	13.68	0.6928	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			149.64870	140.232	13.68	0.3072	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			440.69880	450.774	13.69	0.6874	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			153.39880	143.774	13.69	0.3126	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			453.25530	463.747	13.67	0.6982	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			145.95530	136.747	13.67	0.3018	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			419.41790	422.239	14.15	0.5395	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			389.51790	373.239	14.15	0.4605	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			414.93130	417.636	14.16	0.5355	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			395.03130	378.636	14.16	0.4645	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			423.94450	426.883	14.13	0.5435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			384.04450	367.883	14.13	0.4565	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			636.40620	643.805	14.47	0.6074	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			390.90620	380.405	14.47	0.3926	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			631.39230	638.669	14.48	0.6043	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			395.89230	385.269	14.48	0.3957	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			626.41210	633.570	14.50	0.6011	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			400.91210	390.170	14.50	0.3989	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			777.71910	782.699	15.33	0.5959	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			526.11910	515.699	15.33	0.4041	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			773.01720	777.935	15.34	0.5935	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			531.41720	520.935	15.34	0.4065	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			782.44780	787.493	15.31	0.5984	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			520.84780	510.493	15.31	0.4016	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			895.64750	900.027	16.26	0.5855	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	10.52	Put			670.44750	657.727	16.26	0.4145	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			891.19120	895.505	16.27	0.5835	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			675.99120	663.205	16.27	0.4165	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			900.12100	904.575	16.24	0.5876	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			664.92100	652.275	16.24	0.4124	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33020		1.32440			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33730		1.33180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34370		1.33810			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			644.00000	702.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			544.00000	602.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			744.00000	802.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			82.00000	27.000		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			182.00000	127.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			18.00000	73.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			181.00000	237.000		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			81.00000	137.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			281.00000	337.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.26340		1.26270			0.0000	0.00	0	400
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.26910		1.26890			0.0000	0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27450		1.27430			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28030		1.28020			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28570		1.28560			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29130		1.29130			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On 14/12/2018 Foreign Exchange Future			1.13470		1.13640			0.0000	0.00	0	60
QUANTO €On 18/03/2019 Foreign Exchange Future			1.14350		1.14590			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.15240		1.15470			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.16210		1.16440			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.17130		1.17350			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17650		1.17870			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	642
Total QUANTO € / \$									0.00	0	642
R / ¥EN On 14/12/2018 Foreign Exchange Future			7.99990	0.12492	7.99590			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Call		0.12492	1,862.77610	1,826.985	27.55	0.9434	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12492	103.77610	27.985	27.55	0.0566	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12492	1,771.78730	1,731.479	27.21	0.9351	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12492	112.78730	32.478	27.21	0.0649	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12492	1,954.54630	1,923.111	27.90	0.9508	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12492	95.54630	24.111	27.90	0.0492	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.34840		10.32240			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.47980		10.46220			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.62210		10.60290			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			952.42660	978.419	54.83	0.9997	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			0.02660	0.019	54.83	0.0003	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			942.42790	968.420	54.35	0.9997	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			0.02790	0.020	54.35	0.0003	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			962.42540	988.419	55.32	0.9998	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			0.02540	0.019	55.32	0.0002	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			393.15340	391.921	14.97	0.5847	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			270.95340	252.121	14.97	0.4153	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			388.10490	386.714	14.99	0.5797	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			275.90490	256.914	14.99	0.4203	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			398.25210	397.179	14.96	0.5897	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			266.05210	247.379	14.96	0.4103	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			797.89450	804.844	14.53	0.7382	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			194.99450	182.744	14.53	0.2618	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			791.08840	797.879	14.54	0.7350	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			198.18840	185.779	14.54	0.2650	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			804.73540	811.844	14.53	0.7414	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
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			191.83540	179.744	14.53	0.2586	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.64720		2.64100			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.54910		2.53710			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46260		2.45190			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			0.04640	0.007	64.01	0.0003	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			329.04640	322.807	64.01	0.9997	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			0.04290	0.007	65.62	0.0003	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			339.04290	332.807	65.62	0.9997	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			0.05030	0.007	62.41	0.0003	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			319.05030	312.807	62.41	0.9997	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			244.73450	233.594	21.11	0.7313	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			46.04920	47.089	21.00	0.2904	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			228.94920	217.990	21.00	0.7096	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			43.89540	44.843	21.05	0.2794	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			236.79540	225.743	21.05	0.7206	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			41.83450	42.694	21.11	0.2687	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.88920	3.804	24.78	0.0247	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,081.98920	1,071.204	24.78	0.9753	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.72950	3.646	24.78	0.0238	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,091.82950	1,081.046	24.78	0.9762	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.05530	3.970	24.78	0.0257	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,072.15530	1,061.370	24.78	0.9743	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000
Total Futures												10 800 199 020.80	741,954	1,618,761
Total Options												173 831 489.93	1,003,100	8,380,085
Grand Total:												10,974,030,510.73	1,745,054	9,998,846