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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/02/2019 Foreign Exchange Future			13.99900		14.02640			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			14.00070		14.02800			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			14.00390		14.03120			0.0000	19,605,460.00	1,400	2,259
\$ / R On 04/03/2019 Foreign Exchange Future			14.01040		14.03780			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.01200		14.03950			0.0000	0.00	0	10,080
\$ / R On 08/03/2019 Foreign Exchange Future			14.01680		14.00290			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.02190		14.04960			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.03360		14.06140			0.0000	1,009,521,049.60	71,936	795,588
\$ / R On 22/03/2019 Foreign Exchange Future			14.04020		14.06810			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.04870		14.07660			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.05210		14.08000			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.05890		14.08670			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.06230		14.09010			0.0000	562,492,000.00	40,000	40,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.06400		14.09180			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.08100		14.10880			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.09980		14.12750			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.10500		14.13260			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.10680		14.13430			0.0000	9,254,060.80	656	1,708
\$ / R On 09/05/2019 Foreign Exchange Future			14.12230		14.14970			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.12930		14.15660			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.14140		14.16850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/05/2019	Foreign Exchange Future			14.15720		14.18430			0.0000	0.00	0	387
\$ / R	On	31/05/2019	Foreign Exchange Future			14.16080		14.18780			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.16620		14.19320			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.16790		14.19500			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.17860		14.20570			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.18580		14.21280			0.0000	84,192,723.00	5,935	109,443
\$ / R	On	20/06/2019	Foreign Exchange Future			14.19640		14.22350			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.21070		14.23780			0.0000	9,322,219.20	656	1,364
\$ / R	On	01/07/2019	Foreign Exchange Future			14.21610		14.24320			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.21970		14.24670			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.26970		14.29680			0.0000	9,360,923.20	656	226
\$ / R	On	01/08/2019	Foreign Exchange Future			14.27150		14.29860			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.29300		14.32010			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.32330		14.35040			0.0000	9,410,408.10	657	1,221
\$ / R	On	02/09/2019	Foreign Exchange Future			14.32870		14.35570			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.33230		14.35930			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.33400		14.36110			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.35370		14.38060			0.0000	0.00	0	22,605
\$ / R	On	30/09/2019	Foreign Exchange Future			14.37860		14.40550			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.38210		14.40900			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.43360		14.46090			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.48550		14.51340			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.49100		14.51880			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.49460		14.52240			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.51090		14.53870			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.54320		14.57120			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.54670		14.57480			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.59830		14.62750			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.64970		14.67930			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.65510		14.68490			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.68070		14.71100			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.71170		14.74260			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.76090		14.79280			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.82420		14.85710			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.84360		14.87660			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.93290		14.96650			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.02750		15.06200			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,713,158,843.90</b>	<b>121,896</b>	<b>1,123,798</b>
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			114.84580	101.636	11.73	0.6810	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			71.24580	30.636	11.73	0.3190	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			25.70920	11.478	14.30	0.1122	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			303.70920	262.178	14.30	0.8878	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			233.57290	240.057	16.18	0.7453	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,599.20520	1,626.325	28.78	0.9985	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.40520	0.226	28.78	0.0015	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	28/02/2019	Foreign Exchange Option	13.70	Call		358.60350	326.785	16.54	0.8521	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		27.40350	22.885	16.54	0.1479	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		0.16180	0.117	22.29	0.0010	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,201.36180	1,174.017	22.29	0.9990	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,031.64080	1,004.239	21.16	0.9971	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		0.44080	0.339	21.16	0.0029	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		53.04520	34.922	16.59	0.2094	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		271.84520	281.022	16.59	0.7906	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,240.00940	1,266.739	25.66	0.9955	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		1.20940	0.639	25.66	0.0045	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		506.12450	526.098	18.78	0.9320	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		17.32450	9.998	18.78	0.0680	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		725.40690	749.764	20.72	0.9739	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		6.60690	3.664	20.72	0.0261	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		64.77290	43.957	16.18	0.2547	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		358.97770	369.004	16.03	0.8060	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		56.77770	39.404	16.03	0.1940	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		43.35910	41.897	15.49	0.1974	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		382.85910	353.897	15.49	0.8026	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call		601.12600	574.002	16.04	0.9310	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put		11.62600	12.002	16.04	0.0690	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		404.63360	416.488	16.47	0.8204	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		54.13360	38.488	16.47	0.1796	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		15.53800	15.699	15.93	0.0870	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		555.03800	527.699	15.93	0.9130	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		8.57700	9.092	16.15	0.0541	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		648.07700	621.092	16.15	0.9459	0.00	0	50,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put		0.00000	52.368	15.19	0.2167	1,309,205.00	25,000	25,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call		0.00000	369.168	15.19	0.7833	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,111.77790	1,135.792	19.39	0.9662	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		11.37790	7.692	19.39	0.0338	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		251.33450	223.203	14.89	0.5786	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		141.73450	141.303	14.89	0.4214	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		18.41020	13.182	19.93	0.0455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,277.01020	1,299.581	19.93	0.9545	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		18.02620	12.876	19.96	0.0445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,286.62620	1,309.276	19.96	0.9555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		18.80250	13.494	19.90	0.0465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,267.40250	1,289.894	19.90	0.9535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		238.19240	212.387	15.35	0.4960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		226.79240	228.787	15.35	0.5040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,261.56360	2,233.726	21.09	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.16360	0.126	21.09	0.0006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,001.79680	1,973.913	20.09	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.39680	0.313	20.09	0.0015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		30.45720	27.588	13.85	0.1124	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		641.85720	611.188	13.85	0.8876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,561.45830	2,533.644	22.25	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.05830	0.044	22.25	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,731.40000	3,703.600	18.49	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.000	18.49	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,321.53320	2,293.702	21.32	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.13320	0.102	21.32	0.0005	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		523.12000	534.228	17.16	0.7548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		104.52000	87.828	17.16	0.2452	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,305.18960	1,276.788	17.15	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		3.78960	3.188	17.15	0.0144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		409.57400	379.366	14.60	0.7136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		98.17400	95.766	14.60	0.2864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		938.10270	957.071	18.90	0.9023	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		39.50270	30.671	18.90	0.0977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,162.32830	1,183.869	19.59	0.9411	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		23.72830	17.469	19.59	0.0589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		633.28300	602.579	13.87	0.8831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		31.88300	28.979	13.87	0.1169	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,402.60980	1,426.126	20.31	0.9657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		14.00980	9.726	20.31	0.0343	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		386.99420	394.242	16.40	0.6650	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		148.39420	127.842	16.40	0.3350	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,490.02620	1,514.283	20.56	0.9718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		11.42620	7.883	20.56	0.0282	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,592.97770	1,564.898	18.50	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		1.57770	1.298	18.50	0.0060	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		339.25620	310.212	14.87	0.6351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		137.85620	136.612	14.87	0.3649	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,553.20260	1,525.090	18.35	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		1.80260	1.490	18.35	0.0068	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		315.83180	287.351	14.98	0.6058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		154.43180	153.751	14.98	0.3942	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,133.88660	1,155.145	19.50	0.9373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		25.28660	18.745	19.50	0.0627	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,019.29300	3,046.913	26.18	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		0.69300	0.513	26.18	0.0019	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		113.02750	95.501	16.99	0.2632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		491.62750	501.901	16.99	0.7368	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,068.50590	1,039.618	15.71	0.9726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		7.10590	6.018	15.71	0.0274	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,166.84940	1,138.197	16.31	0.9791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		5.44940	4.597	16.31	0.0209	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		262.30020	235.514	15.23	0.5322	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		200.90020	201.914	15.23	0.4678	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		154.23190	133.242	16.32	0.3464	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	14.28	Put		372.83190	379.642	16.32	0.6536	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		94.76550	79.091	17.37	0.2241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		563.36550	575.491	17.37	0.7759	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,412.29630	1,435.901	20.34	0.9664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		13.69630	9.501	20.34	0.0336	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,029.29540	3,056.916	26.26	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		0.69540	0.516	26.26	0.0019	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		53.14490	42.485	18.49	0.1301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		811.74490	828.885	18.49	0.8699	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,833.77890	1,859.927	21.56	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		5.17890	3.527	21.56	0.0132	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,439.40460	3,467.027	29.61	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.80460	0.627	29.61	0.0021	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		134.69640	115.237	16.61	0.3078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		423.29640	431.637	16.61	0.6922	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,607.30630	1,632.368	20.91	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		8.70630	5.968	20.91	0.0218	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,539.68640	2,567.160	23.59	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		1.08640	0.760	23.59	0.0030	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		89.35250	74.270	17.49	0.2123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		587.95250	600.670	17.49	0.7877	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,071.62750	2,098.465	22.25	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		3.02750	2.065	22.25	0.0079	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,147.14420	1,118.449	16.19	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		5.74420	4.849	16.19	0.0221	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		100.50490	84.224	17.24	0.2366	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		539.10490	550.624	17.24	0.7634	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,942.64580	1,969.155	21.88	0.9895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		4.04580	2.754	21.88	0.0105	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		951.23720	921.990	14.98	0.9617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		9.83720	8.390	14.98	0.0383	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,754.80200	1,780.630	21.33	0.9843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		6.20200	4.230	21.33	0.0157	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		721.08770	690.829	13.62	0.9230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		19.68770	17.229	13.62	0.0770	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		825.50680	795.762	14.20	0.9447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		14.10680	12.162	14.20	0.0553	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,320.34610	2,347.603	22.96	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		1.74610	1.203	22.96	0.0047	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		444.33980	413.793	14.47	0.7475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		82.93980	80.193	14.47	0.2525	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		52.03380	41.512	18.52	0.1275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		820.63380	837.912	18.52	0.8725	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		458.72210	428.072	14.42	0.7607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		77.32210	74.472	14.42	0.2393	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		62.81160	50.987	18.25	0.1524	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	14.74	Put		741.41160	757.387	18.25	0.8476	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		50.94530	40.561	18.55	0.1249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		829.54530	846.961	18.55	0.8751	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		383.01040	353.159	14.70	0.6856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		111.61040	109.559	14.70	0.3144	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,959.27890	2,986.899	25.69	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.67890	0.499	25.69	0.0019	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,039.29780	3,066.918	26.34	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.69780	0.518	26.34	0.0019	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,169.33020	3,196.951	27.40	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.73020	0.551	27.40	0.0020	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		242.87420	216.867	15.33	0.5032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		221.47420	223.267	15.33	0.4968	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,939.56840	3,967.191	33.68	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.96840	0.791	33.68	0.0023	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,339.49200	4,367.052	35.72	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.89200	0.652	35.72	0.0018	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		28.11860	21.080	19.36	0.0698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,086.71860	1,107.480	19.36	0.9302	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		24.23660	17.884	19.56	0.0601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,152.83660	1,174.284	19.56	0.9399	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,909.26760	2,936.887	25.28	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		0.66760	0.487	25.28	0.0019	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,899.26530	2,926.884	25.20	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		0.66530	0.484	25.20	0.0019	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		27.52730	20.591	19.39	0.0683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,096.12730	1,116.991	19.39	0.9317	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		430.22840	399.802	14.52	0.7342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		88.82840	86.202	14.52	0.2658	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,519.73380	2,547.191	23.53	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		1.13380	0.792	23.53	0.0031	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		33.32790	25.433	19.13	0.0826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,011.92790	1,031.833	19.13	0.9174	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,239.34860	3,266.970	27.97	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.74860	0.570	27.97	0.0020	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		558.45810	527.561	14.10	0.8384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		47.05810	43.961	14.10	0.1616	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,019.53000	990.503	15.41	0.9685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		8.13000	6.903	15.41	0.0315	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,240.68000	2,267.827	22.73	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		2.08000	1.427	22.73	0.0056	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,451.11000	1,475.054	20.45	0.9692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		12.51000	8.654	20.45	0.0308	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		922.08270	892.731	14.80	0.9584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		10.68270	9.131	14.80	0.0416	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		599.49290	568.673	13.97	0.8643	0.00	0	145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			38.09290	35.073	13.97	0.1357	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			518.85820	487.975	14.22	0.8102	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			57.45820	54.375	14.22	0.1898	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			74.89950	61.515	17.87	0.1801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			663.49950	677.915	17.87	0.8199	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			29.33860	22.093	19.30	0.0728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,067.93860	1,088.493	19.30	0.9272	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			749.08090	718.972	13.72	0.9305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			17.68090	15.372	13.72	0.0695	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,470.55600	1,494.659	20.51	0.9705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			11.95600	8.259	20.51	0.0295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,774.52850	1,800.442	21.39	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			5.92850	4.042	21.39	0.0151	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			965.66380	984.993	18.98	0.9083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			37.06380	28.593	18.98	0.0917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			179.77970	157.049	15.98	0.3947	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			318.37970	323.449	15.98	0.6053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,922.83120	1,949.281	21.82	0.9891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			4.23120	2.881	21.82	0.0109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			110.83990	93.524	17.03	0.2586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			499.43990	509.924	17.03	0.7414	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			54.27900	43.479	18.46	0.1327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			802.87900	819.879	18.46	0.8673	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			974.88480	994.331	19.01	0.9101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			36.28480	27.931	19.01	0.0899	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			685.43380	654.975	13.72	0.9083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			24.03380	21.375	13.72	0.0917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			117.53070	99.581	16.91	0.2726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			476.13070	485.981	16.91	0.7274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,265.60000	1,237.135	16.91	0.9840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			4.20000	3.535	16.91	0.0160	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,181.34340	1,203.068	19.65	0.9436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			22.74340	16.668	19.65	0.0564	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			345.29150	316.119	14.85	0.6424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			133.89150	132.519	14.85	0.3576	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			9.97380	6.857	20.74	0.0248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,548.57380	1,573.257	20.74	0.9752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,354.15840	1,377.330	20.16	0.9617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			15.55840	10.930	20.16	0.0383	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			794.03760	810.897	18.44	0.8646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			55.43760	44.497	18.44	0.1354	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			351.99050	358.145	16.19	0.6360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			163.39050	141.745	16.19	0.3640	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			503.44310	472.591	14.27	0.7983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			62.04310	58.991	14.27	0.2017	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			507.29240	517.986	17.07	0.7459	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	14.46	Call		108.69240	91.586	17.07	0.2541	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		363.82960	334.297	14.77	0.6641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		122.42960	120.697	14.77	0.3359	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.75660	0.578	28.22	0.0020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,269.35660	3,296.978	28.22	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,588.66700	5,616.444	35.72	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.06700	0.044	35.72	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		176.77260	176.889	15.10	0.4311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		288.17260	260.489	15.10	0.5689	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,121.30970	2,148.250	22.39	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		2.70970	1.850	22.39	0.0071	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,209.94420	1,231.934	19.73	0.9471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		21.34420	15.534	19.73	0.0529	0.00	0	1,500
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		131.35850	129.857	14.97	0.3311	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		399.45850	370.057	14.97	0.6689	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		334.77250	339.460	16.12	0.5914	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		202.87250	179.660	16.12	0.4086	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		1.20550	1.024	17.92	0.0043	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,867.80550	1,839.724	17.92	0.9957	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		312.50550	284.877	15.44	0.5390	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		235.90550	236.177	15.44	0.4610	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		140.60570	123.069	17.26	0.2799	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		564.00570	574.369	17.26	0.7201	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		376.66820	347.686	15.19	0.6131	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		180.06820	178.986	15.19	0.3869	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,727.38140	1,751.328	20.83	0.9621	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		17.38140	13.428	20.83	0.0379	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		495.36480	503.724	16.96	0.6698	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		175.36480	155.824	16.96	0.3302	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,384.62130	1,406.360	20.40	0.9264	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		34.62130	28.460	20.40	0.0736	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		238.24330	215.186	16.22	0.4273	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		358.24330	363.086	16.22	0.5727	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		220.78300	198.597	16.40	0.4013	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		390.78300	396.497	16.40	0.5987	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		685.01330	655.119	14.42	0.8421	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		55.01330	53.019	14.42	0.1579	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		183.29010	182.564	15.29	0.3824	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		393.29010	364.664	15.29	0.6176	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		14.77920	13.204	15.24	0.0472	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,094.77920	1,065.304	15.24	0.9528	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		705.52770	718.410	17.96	0.7721	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		115.52770	100.510	17.96	0.2279	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		18.79460	17.803	14.85	0.0595	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,055.49460	1,026.703	14.85	0.9405	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		262.03430	262.680	15.61	0.4558	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			352.13430	324.980	15.61	0.5442	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			160.17870	158.998	15.17	0.3263	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			491.97870	462.998	15.17	0.6737	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			478.65470	485.583	16.78	0.6275	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			220.45470	199.583	16.78	0.3725	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			349.43360	352.203	15.90	0.5017	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			348.23360	323.203	15.90	0.4983	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,054.94030	1,067.913	18.64	0.7866	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			142.44030	127.713	18.64	0.2134	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			385.59940	387.288	16.08	0.4884	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			408.19940	382.288	16.08	0.5116	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,560.01750	1,577.356	20.01	0.8725	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			84.31750	74.156	20.01	0.1275	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,882.85960	1,902.440	20.66	0.9116	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			57.15960	49.241	20.66	0.0884	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			897.07050	907.820	18.17	0.7298	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			191.37050	174.620	18.17	0.2702	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			356.58460	333.206	16.54	0.4574	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			472.28460	476.406	16.54	0.5426	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,171.51640	1,141.573	14.26	0.9143	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			37.21640	34.773	14.26	0.0857	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			128.57650	126.890	14.96	0.2329	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			772.87650	743.690	14.96	0.7671	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			375.76520	351.817	16.40	0.4766	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			441.46520	445.017	16.40	0.5234	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			29.16750	26.911	14.15	0.0695	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,243.46750	1,213.711	14.15	0.9305	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			287.09730	287.983	15.93	0.3843	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			576.79730	550.283	15.93	0.6157	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			227.83430	227.965	15.67	0.3300	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			657.53430	630.266	15.67	0.6700	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			464.31570	468.767	16.64	0.5137	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			414.01570	391.067	16.64	0.4863	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			383.68740	386.672	16.34	0.4518	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			500.28740	475.972	16.34	0.5482	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,476.53910	1,492.666	19.96	0.8140	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			145.03910	134.066	19.96	0.1860	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			520.07570	525.405	16.97	0.5203	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			438.57570	416.805	16.97	0.4797	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,261.81990	1,276.086	19.37	0.7736	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			180.31990	167.485	19.37	0.2264	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			524.60510	530.494	16.99	0.5061	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			478.90510	457.694	16.99	0.4939	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			477.88560	456.948	17.04	0.4892	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			540.08560	546.148	17.04	0.5108	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,737.44500	1,754.646	20.47	0.8349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			135.24500	125.446	20.47	0.1651	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			497.98830	476.649	16.93	0.5049	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			510.18830	515.849	16.93	0.4951	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,262.64100	1,234.666	15.10	0.8712	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			74.84100	73.866	15.10	0.1288	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,077.23990	1,089.315	18.80	0.7086	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			255.03990	240.115	18.80	0.2914	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,062.93000	2,081.982	21.14	0.8740	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			100.73000	92.782	21.14	0.1260	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			99.82000	98.999	15.24	0.1618	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,147.62000	1,119.799	15.24	0.8382	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			17.71450	17.063	16.49	0.0341	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,070.91450	2,043.263	16.49	0.9659	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			711.37900	719.767	17.58	0.5833	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			396.37900	377.667	17.58	0.4167	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			507.70670	486.637	16.91	0.4966	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			552.00670	558.037	16.91	0.5034	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			332.06960	335.345	16.13	0.3716	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			707.76960	683.945	16.13	0.6284	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			590.77600	568.357	16.55	0.5550	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			445.07600	449.757	16.55	0.4450	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			549.73120	527.905	16.71	0.5270	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			494.03120	499.305	16.71	0.4730	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			110.94830	110.586	15.16	0.1677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			771.26360	780.087	17.66	0.5914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			404.06360	385.887	17.66	0.4086	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,747.91920	1,764.494	20.24	0.8173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			160.71920	150.294	20.24	0.1827	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,524.93230	3,497.767	19.65	0.9960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			638.65840	645.828	17.22	0.5378	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			478.78490	458.788	17.17	0.4678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			625.98490	632.988	17.17	0.5322	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			150.22650	150.320	15.32	0.2113	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,574.27800	1,590.134	19.88	0.7904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			187.07800	175.934	19.88	0.2096	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			475.10780	455.194	17.19	0.4650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			632.30780	639.394	17.19	0.5350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			471.45840	451.628	17.22	0.4622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			292.79140	277.887	18.59	0.3119	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			207.53040	208.411	15.52	0.2678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			920.33040	894.211	15.52	0.7322	4,471,054.00	5,000	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,320.61320	1,334.693	19.24	0.7442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			233.41320	220.493	19.24	0.2558	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,063.02650	1,036.120	15.32	0.7887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			45.58390	43.055	15.03	0.0781	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			243.24510	244.652	15.71	0.2987	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		856.04510	830.452	15.71	0.7013	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		1,217.66310	1,190.238	15.13	0.8395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		104.86310	104.438	15.13	0.1605	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,079.99140	1,092.087	18.59	0.6881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		137.80620	137.746	15.27	0.1980	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		521.10580	500.205	16.93	0.4995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		558.30580	564.405	16.93	0.5005	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		501.43580	480.945	17.04	0.4849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		588.63580	595.145	17.04	0.5151	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,608.38390	1,578.855	15.03	0.9219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		528.71080	534.405	16.82	0.4857	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,827.22470	1,844.296	20.40	0.8283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		150.02470	140.096	20.40	0.1717	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		619.68990	626.611	17.15	0.5294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		482.48990	462.411	17.15	0.4706	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,100.60620	1,073.546	15.27	0.8020	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		201.26080	189.550	19.67	0.2240	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		599.66470	577.309	16.58	0.5538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		456.86470	461.509	16.58	0.4462	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		371.04070	374.388	16.26	0.3932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		683.84070	660.189	16.26	0.6068	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		541.51080	520.205	16.82	0.5143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		820.05050	829.448	17.82	0.6091	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,337.15130	1,351.358	19.28	0.7476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		229.95130	217.158	19.28	0.2524	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,006.13090	2,024.236	20.75	0.8504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		128.93090	120.036	20.75	0.1496	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,488.46080	1,503.750	19.67	0.7760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		805.99320	815.228	17.77	0.6041	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,785.91160	3,809.053	24.35	0.9537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		38.71160	34.853	24.35	0.0463	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,608.92810	1,624.656	19.95	0.7961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		181.72810	170.456	19.95	0.2039	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		382.85050	365.248	17.82	0.3909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		457.13550	437.636	17.31	0.4511	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,925.19070	1,942.844	20.59	0.8409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		137.99070	128.644	20.59	0.1591	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		633.18500	610.282	16.45	0.5755	1,525,704.00	2,500	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		420.38500	424.482	16.45	0.4245	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		388.79320	371.028	17.77	0.3959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		361.57120	364.774	16.22	0.3869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,591.58090	1,607.373	19.92	0.7932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		184.38090	173.173	19.92	0.2068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,158.54890	1,171.328	18.80	0.7080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		271.34890	257.128	18.80	0.2920	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		664.33550	671.836	17.31	0.5489	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			146.63290	136.867	20.45	0.1682	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			721.27750	697.130	16.13	0.6289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			338.47750	341.330	16.13	0.3711	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,299.10560	1,271.514	15.03	0.8622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			86.30560	85.714	15.03	0.1378	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			694.37120	670.574	16.22	0.6131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			135.41130	135.323	15.26	0.1954	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			943.18960	953.956	18.19	0.6493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			335.98960	319.755	18.19	0.3507	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			410.25520	414.198	16.41	0.4183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			643.05520	619.998	16.41	0.5817	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,853.83290	1,871.067	20.45	0.8318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,193.74830	1,166.386	15.16	0.8323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,515.44570	1,485.545	14.78	0.9106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			52.64570	49.745	14.78	0.0894	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,531.22350	1,546.798	19.78	0.7833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			194.02350	182.598	19.78	0.2167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,108.21130	1,081.123	15.26	0.8046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			2.13230	1.967	19.65	0.0040	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,959.32550	1,930.886	15.95	0.9532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			26.52550	25.086	15.95	0.0468	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,315.70210	1,288.086	15.01	0.8665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			82.90210	82.286	15.01	0.1335	0.00	0	911
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			875.05570	884.916	17.89	0.6199	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			378.55570	361.316	17.89	0.3801	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,060.73620	3,082.497	22.64	0.9244	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			64.23620	58.897	22.64	0.0756	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,211.80530	2,230.639	20.89	0.8568	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			129.60530	121.339	20.89	0.1432	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			562.17240	541.761	16.83	0.5086	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			574.37240	581.061	16.83	0.4914	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,889.08470	1,906.281	20.29	0.8197	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			290.45810	276.207	18.77	0.2955	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			166.88470	156.981	20.29	0.1803	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			583.27730	562.064	16.73	0.5226	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			545.47730	551.364	16.73	0.4774	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			97.34840	97.205	14.97	0.1454	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,335.14840	1,307.905	14.97	0.8546	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,222.65810	1,235.507	18.77	0.7045	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			138.95390	139.203	15.11	0.1898	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,192.15390	1,165.303	15.11	0.8102	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,319.67760	2,338.690	20.99	0.8623	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			126.37760	118.390	20.99	0.1377	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,009.15840	983.304	15.39	0.7421	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			212.45840	213.604	15.39	0.2579	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,365.40060	2,383.760	20.66	0.8406	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		162.20060	153.460	20.66	0.1594	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		654.78270	634.428	16.64	0.5269	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		607.98270	614.728	16.64	0.4731	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,045.28760	2,062.135	20.11	0.8056	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		329.58190	316.104	18.74	0.3005	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		202.08760	191.835	20.11	0.1944	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		676.27700	655.661	16.55	0.5396	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		579.47700	585.961	16.55	0.4604	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		122.20750	122.796	14.89	0.1592	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,419.00750	1,392.496	14.89	0.8408	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,372.78190	1,386.404	18.74	0.6995	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		179.53250	180.720	15.13	0.2121	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,238.13250	1,212.220	15.13	0.7879	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		758.50210	766.765	16.99	0.5212	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		598.60210	579.765	16.99	0.4788	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,227.58220	2,244.980	20.25	0.8154	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		197.68220	187.980	20.25	0.1846	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,536.30210	2,554.269	20.58	0.8321	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		186.70210	177.569	20.58	0.1679	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		734.97790	714.733	16.53	0.5409	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		634.57790	641.433	16.53	0.4591	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,208.11200	2,224.704	20.06	0.7985	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		228.51200	218.004	20.06	0.2015	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		756.75210	736.285	16.44	0.5526	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		606.35210	612.985	16.44	0.4474	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		143.57300	144.623	14.86	0.1685	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,493.97300	1,467.923	14.86	0.8315	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,527.14290	1,540.959	18.82	0.7002	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		357.54290	344.259	18.82	0.2998	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		218.87780	220.538	15.10	0.2291	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,284.57780	1,259.238	15.10	0.7709	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		898.49620	907.408	17.23	0.5488	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		587.79620	569.708	17.23	0.4512	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,712.53620	4,735.502	24.26	0.9333	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		73.63620	69.502	24.26	0.0667	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,114.33830	1,090.156	15.40	0.6999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		352.72660	355.685	15.44	0.3116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,083.32660	1,059.385	15.44	0.6884	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		797.17190	804.783	16.88	0.5066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		677.77190	658.483	16.88	0.4934	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		624.00390	605.498	17.14	0.4624	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		893.40390	901.798	17.14	0.5376	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,523.55110	1,536.479	18.66	0.6853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		394.15110	380.178	18.66	0.3147	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,014.85510	991.491	15.65	0.6598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		404.25510	407.791	15.65	0.3402	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,003.74210	4,025.303	23.31	0.9014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			114.34210	109.003	23.31	0.0986	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			372.63530	359.188	18.86	0.2995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,612.03530	1,625.489	18.86	0.7005	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			836.85200	815.351	16.23	0.5775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			576.25200	581.651	16.23	0.4225	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,156.55470	1,166.886	17.79	0.6094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			507.15470	490.586	17.79	0.3906	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,211.21290	1,186.360	15.25	0.7340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			280.61290	282.660	15.25	0.2660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,204.57720	1,179.765	15.26	0.7317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			283.97720	286.065	15.26	0.2683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,217.87390	1,192.977	15.24	0.7362	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			277.27390	279.277	15.24	0.2638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,636.43060	3,609.669	16.83	0.9906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.83060	5.969	16.83	0.0094	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,955.68830	1,927.719	14.68	0.9048	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			75.08830	74.019	14.68	0.0952	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,817.12030	1,831.660	19.28	0.7327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			327.72030	315.360	19.28	0.2673	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,555.55840	1,568.680	18.73	0.6909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			386.15840	372.380	18.73	0.3091	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			909.26970	886.947	15.98	0.6124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			498.66970	503.247	15.98	0.3876	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,011.92300	3,031.377	21.15	0.8577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			162.52300	155.077	21.15	0.1423	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			796.07400	775.080	16.38	0.5570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			625.47400	631.380	16.38	0.4430	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,599.74260	3,620.690	22.44	0.8866	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			130.34260	124.390	22.44	0.1134	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			600.46710	582.324	17.26	0.4485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			939.86710	948.624	17.26	0.5515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,197.32340	4,219.138	23.73	0.9074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			107.92340	102.838	23.73	0.0926	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			384.19250	370.460	18.75	0.3077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,563.59250	1,576.760	18.75	0.6923	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,676.39890	3,697.475	22.61	0.8897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			126.99890	121.175	22.61	0.1103	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			421.51050	406.907	18.42	0.3337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,420.91050	1,433.207	18.42	0.6663	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,399.27320	3,419.870	22.01	0.8779	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			139.87320	133.570	22.01	0.1221	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			744.70050	724.396	16.59	0.5301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			694.10050	700.696	16.59	0.4699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,007.75610	5,029.743	24.11	0.9394	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			68.35610	63.443	24.11	0.0606	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	18.63	Put		4,352.66030	4,374.662	24.06	0.9118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		103.26030	98.362	24.06	0.0882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		850.88360	829.216	16.18	0.5845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		560.28360	565.516	16.18	0.4155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		827.61800	806.228	16.27	0.5729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		587.01800	592.528	16.27	0.4271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,391.55530	4,412.916	24.11	0.9133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		102.15530	96.616	24.11	0.0867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		939.84460	917.200	15.88	0.6266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		469.24460	473.500	15.88	0.3734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,023.06780	4,044.657	23.36	0.9021	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		113.66780	108.356	23.36	0.0979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,349.18820	1,323.562	15.05	0.7776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		218.58820	219.862	15.05	0.2224	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		894.33200	872.167	16.03	0.6054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		513.73200	518.467	16.03	0.3946	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,054.32150	1,030.615	15.53	0.6765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		373.72150	376.915	15.53	0.3235	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,421.86310	1,395.908	14.96	0.7983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		191.26310	192.208	14.96	0.2017	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		333.73830	336.456	15.40	0.3001	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		814.28820	793.254	16.41	0.5534	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		658.78820	664.654	16.41	0.4466	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		163.84440	164.471	14.81	0.1751	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,569.34440	1,543.071	14.81	0.8249	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,663.45250	1,676.698	18.86	0.6980	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		388.95250	375.298	18.86	0.3020	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		257.15840	246.246	20.01	0.2095	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,351.65840	2,367.646	20.01	0.7905	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		836.27370	815.041	16.33	0.5643	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		630.77370	636.441	16.33	0.4357	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,696.84820	2,714.254	20.54	0.8238	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		212.34820	202.854	20.54	0.1762	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,333.92750	1,308.290	15.13	0.7589	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		254.92750	256.190	15.13	0.2411	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,520.56230	2,536.667	20.07	0.7862	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		281.46230	270.267	20.07	0.2138	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		892.48870	870.351	16.35	0.5644	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		681.58870	686.751	16.35	0.4356	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		295.34710	296.433	15.17	0.2548	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,366.24710	1,340.034	15.17	0.7452	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,644.71160	1,617.816	14.81	0.8194	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		183.81160	184.216	14.81	0.1806	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		914.66690	892.359	16.27	0.5747	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		653.76690	658.759	16.27	0.4253	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,822.80180	1,835.880	18.98	0.6998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			413.70180	399.480	18.98	0.3002	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,865.91500	2,883.220	20.57	0.8173	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			236.81500	226.820	20.57	0.1827	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,007.05580	3,023.973	20.57	0.8112	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			260.45580	249.473	20.57	0.1888	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			963.62890	940.347	16.29	0.5739	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			700.22890	704.847	16.29	0.4261	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,661.73340	2,677.553	20.09	0.7818	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			437.21750	422.390	19.04	0.3000	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			305.13340	293.053	20.09	0.2182	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			986.00920	962.550	16.21	0.5836	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			672.60920	677.050	16.21	0.4164	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			200.75960	200.878	14.80	0.1842	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,714.15960	1,686.378	14.80	0.8158	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,953.81750	1,966.890	19.04	0.7000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			333.82440	334.512	15.21	0.2646	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,412.62440	1,385.512	15.21	0.7354	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,063.88070	1,070.955	17.18	0.5316	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			746.28070	725.555	17.18	0.4684	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,563.44070	5,584.984	23.29	0.9237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			102.14070	95.884	23.29	0.0763	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,676.58060	2,650.303	13.17	0.9594	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			27.88060	29.403	13.17	0.0406	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,301.57580	1,275.519	15.43	0.6935	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			480.22330	482.551	15.55	0.3337	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			506.42740	490.331	18.63	0.3339	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,777.72740	1,789.431	18.63	0.6661	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			504.36610	488.316	18.65	0.3327	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,785.66610	1,797.416	18.65	0.6673	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			329.11140	316.574	19.97	0.2284	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			508.49910	492.362	18.62	0.3351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,769.79910	1,781.462	18.62	0.6649	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,091.89840	2,104.616	19.16	0.7103	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			430.59840	415.516	19.16	0.2897	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,218.92330	1,193.451	15.55	0.6663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			422.87580	424.619	15.43	0.3065	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,108.59380	3,125.629	20.63	0.8110	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			267.29380	256.529	20.63	0.1890	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,080.39340	1,056.109	15.98	0.6129	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			611.69340	615.209	15.98	0.3871	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,640.41140	2,655.674	19.97	0.7716	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,154.13160	3,170.882	20.58	0.8050	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			285.33160	274.082	20.58	0.1950	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,038.90710	1,014.833	16.22	0.5835	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			717.70710	721.633	16.22	0.4165	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,808.98650	2,824.433	20.10	0.7772	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			330.18650	317.633	20.10	0.2228	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,061.49360	1,037.261	16.14	0.5928	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			690.29360	694.061	16.14	0.4072	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			216.09220	215.834	14.74	0.1864	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,787.29220	1,759.034	14.74	0.8136	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,099.14590	2,111.293	19.07	0.7010	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			460.34590	444.493	19.07	0.2990	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			371.57930	371.983	15.26	0.2731	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,456.37930	1,428.683	15.26	0.7269	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			407.10850	407.587	15.31	0.2805	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,494.60850	1,465.887	15.31	0.7195	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,060.68150	1,065.238	16.90	0.4868	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			959.98150	934.938	16.90	0.5132	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			443.14540	443.116	15.35	0.2867	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,538.04540	1,508.216	15.35	0.7133	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,829.74230	2,798.455	11.78	0.9627	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			28.74230	27.754	11.78	0.0373	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,332.50370	1,303.895	15.79	0.6438	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			631.50370	633.195	15.79	0.3562	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			738.36910	715.861	18.01	0.4060	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,637.36910	1,645.161	18.01	0.5940	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,384.58650	3,401.243	20.64	0.7824	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			365.58650	351.943	20.64	0.2176	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			735.77030	713.305	18.02	0.4048	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,644.77030	1,652.605	18.02	0.5952	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			733.17700	710.766	18.03	0.4036	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,652.17700	1,660.066	18.03	0.5964	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			481.66900	481.676	15.47	0.2926	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,584.26900	1,553.376	15.47	0.7074	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			516.57600	515.646	15.53	0.2980	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,619.37600	1,586.546	15.53	0.7020	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			554.48630	553.817	15.63	0.3021	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,671.58630	1,638.017	15.63	0.6979	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,069.10720	1,038.559	17.44	0.4975	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,352.50720	1,354.959	17.44	0.5025	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,065.69830	1,035.184	17.45	0.4962	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,359.09830	1,361.584	17.45	0.5038	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,062.30230	1,031.829	17.47	0.4950	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,365.70230	1,368.229	17.47	0.5050	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,504.05020	1,505.278	17.67	0.5123	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,100.55020	1,068.178	17.67	0.4877	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,214.81230	1,179.764	17.61	0.5066	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,492.81230	1,492.264	17.61	0.4934	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,211.41150	1,176.401	17.62	0.5054	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,499.41150	1,498.901	17.62	0.4946	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,208.02230	1,173.041	17.63	0.5043	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,506.02230	1,505.541	17.63	0.4957	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,305,963.00</b>	<b>32,500</b>	<b>6,124,971</b>
<b>Total \$ / R</b>												<b>1,720,464,806.90</b>	<b>154,396</b>	<b>7,248,769</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.03360			14.06140			0.0000	0.00	0	435
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.18580			14.21280			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.35370			14.38060			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.51090			14.53870			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.68070			14.71100			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				24,762.68950	22,141.856	15.30	0.5104	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				21,622.68950	21,781.856	15.30	0.4896	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				24,287.41970	21,686.722	15.33	0.5032	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				22,147.41970	22,326.722	15.33	0.4968	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				25,244.78570	22,604.371	15.28	0.5177	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				21,104.78570	21,244.371	15.28	0.4823	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				47,510.77710	45,519.407	17.19	0.4650	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				63,230.77710	63,939.407	17.19	0.5350	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				47,145.84380	45,162.748	17.22	0.4622	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				63,865.84380	64,582.748	17.22	0.5378	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				47,878.48590	45,878.847	17.17	0.4678	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				62,598.48590	63,298.847	17.17	0.5322	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				60,709.40670	58,884.601	17.22	0.4524	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				92,649.40670	93,514.601	17.22	0.5476	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				60,377.08930	58,557.337	17.24	0.4504	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				93,317.08930	94,187.337	17.24	0.5496	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				61,043.67110	59,213.808	17.21	0.4544	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				91,983.67110	92,843.808	17.21	0.5456	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				110,481.35980	108,031.151	15.90	0.6227	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				58,611.35980	58,941.150	15.90	0.3773	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				109,988.58080	107,542.506	15.92	0.6207	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				59,118.58080	59,452.505	15.92	0.3793	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				110,976.83110	108,521.514	15.88	0.6246	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				58,106.83110	58,431.514	15.88	0.3754	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				103,867.42550	101,175.387	16.77	0.5346	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				100,767.42550	101,105.387	16.77	0.4654	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				103,488.07550	100,798.968	16.79	0.5330	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				101,388.07550	101,728.968	16.79	0.4670	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				104,248.39480	101,554.032	16.76	0.5361	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				100,148.39480	100,484.032	16.76	0.4639	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>435</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/02/2019	Foreign Exchange Future			18.24430		18.32550			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.29960		18.38130			0.0000	0.00	0	326,194
£ / R	On	29/03/2019	Foreign Exchange Future			18.33420		18.41600			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.38810		18.47010			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.42300		18.50490			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.43250		18.51430			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.57940		18.66050			0.0000	0.00	0	5,703
£ / R	On	16/09/2019	Foreign Exchange Future			18.88400		18.96490			0.0000	9,347,580.00	495	17,104
£ / R	On	13/12/2019	Foreign Exchange Future			19.16740		19.24980			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.47560		19.56200			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>9,347,580.00</b>	<b>495</b>	<b>361,883</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			17.88280	16.452	18.22	0.0837	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			673.38280	590.752	18.22	0.9163	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,638.57960	1,712.922	19.00	0.9640	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			19.87960	12.522	19.00	0.0360	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			726.69770	780.929	16.46	0.8075	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			107.99770	80.529	16.46	0.1925	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			513.52500	443.598	14.41	0.6791	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			132.22500	143.998	14.41	0.3209	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,061.51210	3,142.001	23.51	0.9953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.81210	1.601	23.51	0.0047	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			340.78490	281.139	14.76	0.5131	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			249.48490	271.539	14.76	0.4869	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			77.66920	56.324	16.92	0.1415	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			886.36920	946.724	16.92	0.8585	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,813.56510	1,889.506	19.48	0.9734	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			14.86510	9.106	19.48	0.0266	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			335.65920	276.417	14.78	0.5073	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			254.35920	276.817	14.78	0.4927	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			330.58860	271.974	14.80	0.5016	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			259.28860	282.374	14.80	0.4984	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			218.07180	233.158	15.18	0.3787	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			544.07180	477.358	15.18	0.6213	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			285.43810	301.735	15.52	0.3861	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			645.53810	579.835	15.52	0.6139	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			714.38480	647.980	15.70	0.6161	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			319.48480	334.980	15.70	0.3839	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			183.97100	192.544	15.59	0.2540	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,018.27100	945.044	15.59	0.7460	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			683.78880	627.932	15.89	0.5052	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			653.28880	678.532	15.89	0.4948	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			678.97370	623.579	15.89	0.5028	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			658.47370	684.179	15.89	0.4972	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			688.62780	632.309	15.88	0.5076	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			648.12780	672.909	15.88	0.4924	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			375.19230	389.606	15.79	0.3424	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,035.69230	969.006	15.79	0.6576	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			974.19380	918.621	15.61	0.5367	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			819.29380	844.621	15.61	0.4633	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			570.33480	589.031	15.48	0.3660	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,265.23480	1,203.031	15.48	0.6340	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			969.30580	913.866	15.61	0.5349	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			824.40580	849.866	15.61	0.4651	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			964.43590	909.124	15.61	0.5331	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			829.53590	855.124	15.61	0.4669	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			813.56470	770.586	15.99	0.4180	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,513.76470	1,553.186	15.99	0.5820	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			810.19120	767.319	15.99	0.4166	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,520.39120	1,559.919	15.99	0.5834	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			806.83050	764.065	16.00	0.4153	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,527.03050	1,566.665	16.00	0.5847	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			991.43780	942.410	16.13	0.4328	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,739.43780	1,776.810	16.13	0.5672	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			998.28550	949.062	16.12	0.4351	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,726.28550	1,763.462	16.12	0.5649	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			994.86020	945.731	16.12	0.4340	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,732.86020	1,770.131	16.12	0.5660	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total £ / R</b>												<b>9,347,580.00</b>	<b>495</b>	<b>369,383</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12700		0.12730			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12930		0.12960			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13180		0.13210			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13430		0.13450			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13700		0.13730			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			420.93640	436.711	19.75	0.6685	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,732.10990	1,702.039	23.52	0.9921	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.10990	2.039	23.52	0.0079	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			743.52720	714.358	14.91	0.9335	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			13.52720	14.358	14.91	0.0665	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			150.93640	136.711	19.75	0.3315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,289.19030	1,310.129	21.44	0.7291	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,092.76740	1,067.934	16.76	0.8025	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			132.76740	137.934	16.76	0.1975	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			533.29350	517.084	19.25	0.5011	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			573.29350	587.084	19.25	0.4989	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			249.19030	240.130	21.44	0.2709	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,289.15930	1,307.549	20.51	0.6235	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	0.12	Call			1,415.02110	1,391.075	16.82	0.7897	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			205.02110	211.075	16.82	0.2103	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			847.81360	830.953	18.81	0.5667	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			637.81360	650.953	18.81	0.4333	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			499.15930	487.549	20.51	0.3765	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,704.58590	1,688.783	16.99	0.7923	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			254.58590	258.783	16.99	0.2077	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,124.36840	1,112.647	18.64	0.6096	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			674.36840	682.647	18.64	0.3904	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			741.26920	732.299	20.22	0.4450	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,291.26920	1,302.299	20.22	0.5550	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,012.59830	997.447	20.07	0.4995	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,282.59830	1,297.447	20.07	0.5005	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			724.59750	713.068	21.36	0.3815	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,994.59750	2,013.068	21.36	0.6185	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,424.91070	1,405.895	18.57	0.6442	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			694.91070	705.895	18.57	0.3558	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	28/02/2019	Foreign Exchange Future			15.88010		15.92390			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.93730		15.98160			0.0000	1,832,789.50	115	139,786
€ / R	On	29/03/2019	Foreign Exchange Future			15.97330		16.01770			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.02950		16.07410			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.06590		16.11050			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.21610		16.26000			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.22960		16.27350			0.0000	7,400,697.60	456	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.43940		16.48370			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.55240		16.59690			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.85670		16.90370			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.06920		17.11930			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.19260		17.24460			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>9,233,487.10</b>	<b>571</b>	<b>209,126</b>
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			68.81540	68.216	14.20	0.3479	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			222.71540	178.316	14.20	0.6521	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			86.88870	86.937	13.31	0.2599	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			334.60760	350.345	14.75	0.6175	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,669.31810	3,713.548	28.70	0.9975	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.91810	0.848	28.70	0.0025	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			253.86240	265.544	14.26	0.5355	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			235.46240	202.844	14.26	0.4645	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			468.48870	424.237	13.31	0.7401	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,364.07220	1,403.581	18.10	0.9626	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			182.83260	154.583	14.79	0.3766	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			341.23260	357.283	14.79	0.6234	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			179.51510	151.575	14.82	0.3708	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			347.91510	364.275	14.82	0.6292	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			186.20760	157.645	14.75	0.3825	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			15.67220	10.881	18.10	0.0374	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			494.22760	513.612	15.54	0.6636	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			191.92760	166.912	15.54	0.3364	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			492.70390	509.747	15.26	0.5950	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			286.80390	259.247	15.26	0.4050	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			605.15700	622.903	15.70	0.6186	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			295.65700	268.803	15.70	0.3814	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			30.11460	28.156	14.81	0.0500	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,040.11460	1,994.256	14.81	0.9500	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			374.81910	350.847	16.84	0.3587	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			961.31910	981.247	16.84	0.6413	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			372.13400	348.284	16.86	0.3565	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			968.63400	988.684	16.86	0.6435	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			369.47240	345.740	16.88	0.3544	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			975.97240	996.140	16.88	0.6456	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			470.82710	479.650	14.91	0.3832	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			924.52710	889.050	14.91	0.6168	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,293.41250	3,329.024	20.23	0.8871	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			127.11250	118.424	20.23	0.1129	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			819.91520	786.205	15.20	0.5671	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			576.21520	586.805	15.20	0.4329	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			527.89090	502.204	16.41	0.4030	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,054.19090	1,072.804	16.41	0.5970	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,612.86310	1,636.668	17.35	0.6857	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			427.69200	407.071	17.37	0.3130	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,620.79200	1,644.670	17.37	0.6870	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,604.95050	1,628.672	17.33	0.6844	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,013.66800	2,040.428	18.10	0.7447	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			340.56800	322.828	18.10	0.2553	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,290.84490	1,250.731	14.24	0.7242	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			313.94490	318.331	14.24	0.2758	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			429.76310	409.068	17.35	0.3143	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,292.77210	2,321.620	18.53	0.7789	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			289.67210	274.020	18.53	0.2211	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			431.85050	411.072	17.33	0.3156	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,969.71940	4,006.963	20.68	0.8396	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			253.41940	243.663	20.68	0.1604	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			607.28570	583.681	17.04	0.3608	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			544.62150	554.419	14.60	0.3474	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			604.92860	581.393	17.05	0.3596	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,721.22860	1,744.693	17.05	0.6404	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,713.58570	1,736.981	17.04	0.6392	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	18.03	Call			602.58240	579.115	17.07	0.3584	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,728.88240	1,752.415	17.07	0.6416	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,210.80850	3,163.735	13.71	0.9581	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.10850	37.035	13.71	0.0419	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,298.32150	1,261.119	14.60	0.6526	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			930.67910	946.138	15.37	0.4453	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,139.97910	1,105.338	15.37	0.5547	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			983.79430	999.840	15.49	0.4591	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,103.09430	1,069.040	15.49	0.5409	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,026.00790	1,042.387	15.57	0.4696	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,075.30790	1,041.587	15.57	0.5304	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			784.89490	798.620	15.04	0.4044	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,254.19490	1,217.820	15.04	0.5956	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			743.90890	716.807	17.12	0.3753	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,969.30890	1,994.207	17.12	0.6247	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			748.71080	721.477	17.09	0.3774	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,954.11080	1,978.877	17.09	0.6226	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			746.30510	719.137	17.11	0.3763	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,961.70510	1,986.537	17.11	0.6237	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>264,358</b>
<b>Total € / R</b>												<b>9,233,487.10</b>	<b>571</b>	<b>473,484</b>
AUS / R	On	18/03/2019	Foreign Exchange Future			10.00910		9.98430			0.0000	0.00	0	4,731
AUS / R	On	14/06/2019	Foreign Exchange Future			10.13010		10.10420			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.26490		10.23880			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.39280		10.36690			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.53150		10.50830			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>21,385</b>
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			30.67390	29.359	13.70	0.1609	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			416.37390	390.259	13.70	0.8391	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			33.18990	31.946	13.61	0.1731	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			398.88990	372.846	13.61	0.8269	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			31.90790	30.626	13.66	0.1669	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			407.60790	381.526	13.66	0.8331	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			976.65210	951.566	15.51	0.8201	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			79.69150	80.469	15.54	0.1776	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			985.49150	960.369	15.54	0.8224	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			78.54870	79.289	15.56	0.1753	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			994.34870	969.189	15.56	0.8247	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			80.85210	81.666	15.51	0.1799	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			759.66620	739.606	14.03	0.6566	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			233.25340	239.503	13.99	0.3494	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			744.45340	724.603	13.99	0.6506	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			230.84530	236.991	14.01	0.3464	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	16/09/2019	Foreign Exchange Option	10.76	Put			752.04530	732.091	14.01	0.6536	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			228.46620	234.507	14.03	0.3434	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			300.13590	308.665	13.75	0.3728	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			833.23590	815.865	13.75	0.6272	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			297.63670	306.087	13.77	0.3702	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			840.73670	823.287	13.77	0.6298	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			302.71450	311.327	13.73	0.3754	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			825.81450	808.527	13.73	0.6246	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			909.26150	891.135	13.94	0.6522	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			276.16150	283.935	13.94	0.3478	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			919.49310	904.390	13.77	0.6055	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			375.17560	383.213	13.78	0.3923	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			926.87560	911.713	13.78	0.6077	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			372.58280	380.557	13.80	0.3900	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			934.28280	919.057	13.80	0.6100	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			377.79310	385.890	13.77	0.3945	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>22,385</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64410		10.67370			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.78190		10.81090			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.93090		10.95930			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.06950		11.09810			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.21910		11.24980			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			126.35300	107.185	13.37	0.4140	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			182.65300	193.085	13.37	0.5860	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			122.58950	103.722	13.41	0.4038	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			188.88950	199.622	13.41	0.5962	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			130.21550	110.750	13.32	0.4243	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			176.51550	186.650	13.32	0.5757	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			347.98320	330.615	14.24	0.5073	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			337.08320	348.715	14.24	0.4927	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			343.75700	326.517	14.27	0.5026	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			342.85700	354.617	14.27	0.4974	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			352.50090	334.987	14.23	0.5119	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			331.60090	343.087	14.23	0.4881	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			313.22840	300.684	14.86	0.3773	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			743.92840	759.784	14.86	0.6227	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			310.44320	297.980	14.88	0.3745	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			751.14320	767.080	14.88	0.6255	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			316.03650	303.414	14.84	0.3801	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			736.73650	752.514	14.84	0.6199	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			401.65380	385.951	14.63	0.4008	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			843.55380	856.451	14.63	0.5992	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			398.74660	383.108	14.65	0.3984	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			850.64660	863.609	14.65	0.6016	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			404.57960	388.815	14.61	0.4032	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			836.47960	849.315	14.61	0.5968	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			498.02350	478.189	14.62	0.4218	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			938.22350	949.089	14.62	0.5782	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			494.99950	475.234	14.64	0.4197	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			945.19950	956.134	14.64	0.5803	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			501.06760	481.163	14.61	0.4239	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			931.26760	942.063	14.61	0.5761	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.04000		0.11000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.05660		14.08340			0.0000	0.00	0	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.32700		14.35390			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.62710		14.65420			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.91100		14.93910			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.22450		15.25670			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,493</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			102.97620	87.742	16.44	0.2526	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			489.57620	501.142	16.44	0.7474	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			100.96570	85.935	16.49	0.2481	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			497.56570	509.335	16.49	0.7519	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			105.02760	89.590	16.39	0.2572	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			481.62760	492.990	16.39	0.7428	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			380.23150	361.053	16.79	0.4006	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			756.33150	764.053	16.79	0.5994	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			377.15220	358.074	16.81	0.3979	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			763.25220	771.074	16.81	0.6021	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			383.33610	364.061	16.77	0.4032	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			749.43610	757.061	16.77	0.5968	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			402.03780	385.555	17.81	0.3237	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,437.83780	1,448.455	17.81	0.6763	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			399.89800	383.472	17.83	0.3222	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,445.69800	1,456.372	17.83	0.6778	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			404.19080	387.647	17.79	0.3252	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,429.99080	1,440.546	17.79	0.6748	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			569.27740	550.806	17.84	0.3667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,580.17740	1,589.806	17.84	0.6333	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			566.90620	548.479	17.86	0.3654	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,587.80620	1,597.480	17.86	0.6346	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			564.55190	546.170	17.87	0.3641	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,595.45190	1,605.170	17.87	0.6359	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			644.33060	624.029	18.32	0.3546	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,017.63060	2,029.530	18.32	0.6454	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			642.18810	621.928	18.34	0.3536	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,025.48810	2,037.428	18.34	0.6464	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			646.47640	626.134	18.31	0.3556	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,009.77640	2,021.634	18.31	0.6444	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,493</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09090		2.09190			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11360		2.11430			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.13840		2.13890			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.16110		2.16180			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			265.44160	242.734	13.34	0.4563	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			346.44160	333.734	13.34	0.5437	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			361.90100	338.659	13.16	0.5682	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			242.90100	229.659	13.16	0.4318	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			311.02490	287.887	13.25	0.5118	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			292.02490	278.887	13.25	0.4882	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			153.02530	145.680	13.62	0.1660	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,514.89970	1,500.140	13.59	0.8172	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			171.89970	164.140	13.59	0.1828	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,435.53310	1,420.375	13.56	0.7995	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			192.53310	184.375	13.56	0.2005	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,596.02530	1,581.680	13.62	0.8340	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,153.02520	1,137.650	13.81	0.6074	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			664.02520	653.650	13.81	0.3926	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,102.50460	1,086.963	13.89	0.5893	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			713.50460	702.963	13.89	0.4107	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,205.45780	1,190.274	13.72	0.6256	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			616.45780	606.274	13.72	0.3744	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			838.28520	827.677	13.92	0.3997	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,307.12810	1,289.358	13.99	0.5854	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			889.12810	878.358	13.99	0.4146	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,407.01640	1,389.587	13.85	0.6152	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			789.01640	778.587	13.85	0.3848	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,356.28520	1,338.677	13.92	0.6003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.13600		2.14210			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17630		2.18240			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.22090		2.22690			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26290		2.26930			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30910		2.31620			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,219.36610	1,273.797	15.87	0.9140	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			54.46970	45.703	15.18	0.1147	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,033.46970	1,085.703	15.18	0.8853	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			44.44860	37.544	15.35	0.0966	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,123.44860	1,177.544	15.35	0.9034	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			40.36610	33.797	15.87	0.0860	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			548.66680	568.433	14.48	0.4240	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			821.41180	781.611	14.55	0.5531	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			597.41180	618.611	14.55	0.4469	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			926.27850	883.626	14.41	0.5990	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			502.27850	520.626	14.41	0.4010	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			872.66680	831.433	14.48	0.5760	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			461.72250	441.333	16.13	0.2811	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,192.72250	2,232.333	16.13	0.7189	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			502.31200	480.690	15.94	0.3022	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,033.31200	2,071.690	15.94	0.6978	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			481.55330	460.553	16.03	0.2915	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,112.55330	2,151.554	16.03	0.7085	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			472.87740	450.612	16.65	0.2425	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,179.87740	3,221.612	16.65	0.7575	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			456.83320	435.054	16.71	0.2353	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,263.83320	3,306.054	16.71	0.7647	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			489.52160	466.766	16.59	0.2498	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,096.52160	3,137.765	16.59	0.7502	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			619.36290	589.548	16.68	0.2656	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,557.36290	3,598.548	16.68	0.7344	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			602.23980	573.124	16.74	0.2593	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,640.23980	3,682.124	16.74	0.7407	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			637.01770	606.500	16.62	0.2720	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,475.01770	3,515.500	16.62	0.7280	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.79000		1.79390			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81430		1.81800			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.83980		1.84360			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.86300		1.86690			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			317.33860	282.490	15.43	0.5079	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			278.33860	282.490	15.43	0.4921	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			271.81740	239.155	15.60	0.4525	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			332.81740	339.155	15.60	0.5475	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			368.26280	331.462	15.26	0.5646	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			229.26280	231.462	15.26	0.4354	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			970.67000	941.799	16.05	0.6503	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			390.67000	398.799	16.05	0.3497	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			914.80430	885.735	16.17	0.6258	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			434.80430	442.735	16.17	0.3742	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,029.21980	1,000.516	15.93	0.6747	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			349.21980	357.517	15.93	0.3253	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,026.94740	997.801	16.34	0.5594	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			790.94740	799.801	16.34	0.4406	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			982.69300	954.150	16.45	0.5418	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			846.69300	856.150	16.45	0.4582	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,073.06810	1,043.319	16.22	0.5773	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			737.06810	745.319	16.22	0.4227	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,236.25550	1,204.053	16.38	0.5628	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			967.25550	974.053	16.38	0.4372	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,193.27140	1,161.531	16.49	0.5483	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			1,024.27140	1,031.531	16.49	0.4517	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,280.79150	1,248.139	16.28	0.5775	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			911.79150	918.139	16.28	0.4225	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13980		0.13990			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13950		0.13960			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13940		0.13940			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13880		0.13880			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13850		0.13860			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.63080		1.63190			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65410		1.65520			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.67950		1.68060			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70320		1.70440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.58300		9.59320			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.70240		9.71220			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.83370		9.84280			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.95620		9.96580			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.08680		10.09850			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			164.24950	152.445	12.70	0.5740	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			101.04950	99.445	12.70	0.4260	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			158.77970	146.973	12.71	0.5613	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			105.57970	103.973	12.71	0.4387	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			169.84220	158.046	12.69	0.5867	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			96.64220	95.046	12.69	0.4133	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			223.95410	216.526	14.46	0.4064	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			431.75410	434.126	14.46	0.5936	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			220.75160	213.371	14.49	0.4017	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			438.55160	440.971	14.49	0.5983	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			227.19880	219.727	14.43	0.4110	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			424.99880	427.327	14.43	0.5890	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			404.78320	397.701	13.76	0.5142	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			411.98320	414.001	13.76	0.4858	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			400.66440	393.606	13.78	0.5104	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			417.86440	419.906	13.78	0.4896	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			409.15090	402.050	13.75	0.5181	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			406.35090	408.350	13.75	0.4819	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			361.81950	352.858	14.49	0.4078	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			746.01950	746.658	14.49	0.5922	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			358.82090	349.888	14.51	0.4051	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			753.02090	753.689	14.51	0.5949	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			364.84720	355.856	14.48	0.4105	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			739.04720	739.656	14.48	0.5895	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			441.09270	428.359	14.67	0.4198	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			862.59270	861.559	14.67	0.5802	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			438.05610	425.357	14.69	0.4175	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			869.55610	868.557	14.69	0.5825	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			444.15130	431.382	14.66	0.4221	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			855.65130	854.582	14.66	0.5779	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32540		1.32640			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
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33220		1.33330			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33810		1.33920			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34220		1.34370			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			136.00000	146.000		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			236.00000	246.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			36.00000	46.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			133.00000	122.000		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			33.00000	22.000		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			233.00000	222.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			92.00000	81.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			8.00000	19.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			192.00000	181.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			37.00000	22.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			63.00000	78.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			137.00000	122.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.30400		1.30720			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30970		1.31290			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31560		1.31880			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32090		1.32400			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32660		1.32980			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13560		1.13660			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14410		1.14500			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15320		1.15410			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.16170		1.16270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 16/03/2020	Foreign Exchange Future				1.17110		1.17220			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On 18/03/2019	Foreign Exchange Future				10.38610		10.39580			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				10.51720		10.52650			0.0000	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Future				10.66260		10.67200			0.0000	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Future				10.79980		10.81030			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call				174.62930	162.271	13.02	0.5596	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put				118.82930	116.171	13.02	0.4404	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call				169.46650	156.973	13.03	0.5481	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put				123.66650	120.873	13.03	0.4519	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call				179.90420	167.685	13.01	0.5711	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put				114.10420	111.585	13.01	0.4289	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put				114.62440	112.640	13.26	0.2389	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call				645.42830	634.156	13.23	0.7699	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put				108.92830	106.956	13.23	0.2301	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call				638.18910	626.913	13.24	0.7655	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put				111.68910	109.713	13.24	0.2345	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call				631.12440	619.840	13.26	0.7611	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Call				520.25620	510.416	13.72	0.5723	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Put				368.25620	367.816	13.72	0.4277	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Call				515.46300	505.648	13.74	0.5686	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Put				373.46300	373.048	13.74	0.4314	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Call				510.70790	500.918	13.76	0.5650	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Put				378.70790	378.318	13.76	0.4350	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.67	Call				610.21720	598.713	13.83	0.5634	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.67	Put				469.91720	468.913	13.83	0.4366	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.68	Call				605.64890	594.168	13.85	0.5604	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.68	Put				475.34890	474.368	13.85	0.4396	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.66	Call				614.81660	603.293	13.82	0.5663	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.66	Put				464.51660	463.493	13.82	0.4337	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 18/03/2019	Foreign Exchange Future				2.59670		2.60140			0.0000	0.00	0	20,000
TRY / R	On 14/06/2019	Foreign Exchange Future				2.50600		2.51180			0.0000	0.00	0	0
TRY / R	On 16/09/2019	Foreign Exchange Future				2.42920		2.43510			0.0000	0.00	0	0
TRY / R	On 13/12/2019	Foreign Exchange Future				2.36810		2.37380			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			7.05610	5.526	15.72	0.1110	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			135.65610	138.826	15.72	0.8890	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			5.96070	4.637	15.78	0.0956	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			144.56070	147.937	15.78	0.9044	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			8.31890	6.561	15.66	0.1282	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			126.91890	129.861	15.66	0.8718	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.49500	1.584	26.82	0.0128	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,020.69500	1,025.584	26.82	0.9872	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.37450	1.500	26.82	0.0122	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,030.57450	1,035.500	26.82	0.9878	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.62130	1.673	26.82	0.0134	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,010.82130	1,015.673	26.82	0.9866	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			176.17610	169.225	17.56	0.6245	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			91.07610	90.025	17.56	0.3755	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			170.15450	163.244	17.52	0.6123	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			95.05450	94.044	17.52	0.3877	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			182.31440	175.327	17.61	0.6364	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			87.21440	86.127	17.61	0.3636	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			210.93560	204.462	18.83	0.6213	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			117.13560	116.362	18.83	0.3787	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			205.07570	198.642	18.79	0.6115	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			121.27570	120.542	18.79	0.3885	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			199.31160	192.920	18.75	0.6016	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			125.51160	124.820	18.75	0.3984	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total Futures</b>												<b>1 731 739 911.00</b>	<b>122,962</b>	<b>1,755,293</b>
<b>Total Options</b>												<b>7 305 963.00</b>	<b>32,500</b>	<b>6,397,829</b>
<b>Grand Total:</b>												<b>1,739,045,874.00</b>	<b>155,462</b>	<b>8,153,122</b>