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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/02/2019 Foreign Exchange Future			13.92090		13.85530			0.0000	0.00	0	2,259
\$ / R On 04/03/2019 Foreign Exchange Future			13.92740		13.86180			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.92900		13.86340			0.0000	0.00	0	10,080
\$ / R On 08/03/2019 Foreign Exchange Future			13.93390		13.86830			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			13.93890		13.87320			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.95040		13.88460			0.0000	1,739,210,318.40	124,671	765,166
\$ / R On 22/03/2019 Foreign Exchange Future			13.95700		13.89120			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.96520		13.89950			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			13.96690		13.90110			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			13.96850		13.90280			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.97520		13.90950			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			13.97850		13.91280			0.0000	0.00	0	0
\$ / R On 05/04/2019 Foreign Exchange Future			13.98020		13.91450			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.99690		13.93120			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.01520		13.94960			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.02020		13.95470			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.02190		13.95640			0.0000	0.00	0	2,426
\$ / R On 09/05/2019 Foreign Exchange Future			14.03750		13.97170			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.04440		13.97860			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.05660		13.99050			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.07220		14.00590			0.0000	0.00	0	387

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Future			14.07560		14.00940			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.08090		14.01470			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.08260		14.01640			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.09320		14.02700			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.10020		14.03400			0.0000	50,450,515.60	3,578	110,440
\$ / R	On	20/06/2019	Foreign Exchange Future			14.11080		14.04460			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.12490		14.05860			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.13020		14.06390			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.13370		14.06740			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.18310		14.11630			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.18490		14.11810			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.20600		14.13900			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.23590		14.16870			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.24120		14.17390			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.24480		14.17740			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.24660		14.17920			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.26610		14.19840			0.0000	0.00	0	22,822
\$ / R	On	30/09/2019	Foreign Exchange Future			14.29090		14.22300			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.29450		14.22650			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.34600		14.27750			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.39790		14.32870			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.40330		14.33400			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.40690		14.33750			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.42300		14.35310			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.45530		14.38470			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.45900		14.38830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.51180		14.44100			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.56190		14.49230			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.56750		14.49770			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.59370		14.52300			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.62550		14.55360			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.67600		14.60240			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.73970		14.66430			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.75870		14.68340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.84600		14.77100			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.93860		14.86500			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,789,660,834.00</b>	<b>128,249</b>	<b>1,056,997</b>
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			0.05650	0.027	45.74	0.0003	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,025.35650	1,090.927	45.74	0.9997	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			855.37410	920.935	39.59	0.9995	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			0.07410	0.035	39.59	0.0005	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			4.20450	1.089	21.48	0.0191	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			398.90450	330.189	21.48	0.9809	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,414.72710	1,349.120	50.06	0.9998	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			0.02710	0.020	50.06	0.0002	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	14.52	Put			665.89120	599.209	27.68	0.9981	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1.19120	0.109	27.68	0.0019	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			895.02990	829.141	34.12	0.9994	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			0.32990	0.041	34.12	0.0006	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			5.57570	1.812	20.34	0.0315	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			350.27570	280.912	20.34	0.9685	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,774.72220	1,709.112	59.87	0.9999	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.02220	0.012	59.87	0.0001	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			170.16550	223.913	18.85	0.9480	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			14.86550	3.013	18.85	0.0520	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			485.86480	420.879	16.73	0.9307	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			7.66480	8.279	16.73	0.0693	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put			41.83660	26.323	14.53	0.1843	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call			205.23660	255.323	14.53	0.8157	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call			423.32260	485.087	16.60	0.9511	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put			9.92260	6.087	16.60	0.0489	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			533.25710	469.125	16.55	0.9363	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			6.65710	8.125	16.55	0.0637	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put			13.38300	8.190	16.18	0.0645	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call			376.78300	437.190	16.18	0.9355	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put			7.32790	4.522	17.01	0.0370	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call			470.72790	533.522	17.01	0.9630	0.00	0	50,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			61.54280	41.418	14.45	0.2244	0.00	0	25,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			229.84280	275.318	14.45	0.7756	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			111.67890	130.367	12.98	0.5034	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			178.47890	131.467	12.98	0.4966	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,278.34920	1,212.492	19.18	0.9913	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			1.54920	1.392	19.18	0.0087	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			253.24990	288.374	13.46	0.6867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			118.64990	87.974	13.46	0.3133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,084.32130	1,018.685	17.41	0.9590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			8.92130	9.085	17.41	0.0410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,319.51090	1,253.780	18.13	0.9800	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			4.11090	4.180	18.13	0.0200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			460.59520	515.665	13.45	0.8813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			35.99520	25.265	13.45	0.1187	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,567.59610	1,501.635	19.07	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			2.19610	2.035	19.07	0.0100	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			477.32020	415.791	14.98	0.7602	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			61.92020	66.191	14.98	0.2398	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,657.20070	1,591.258	19.51	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			1.80070	1.658	19.51	0.0082	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,415.80240	1,481.147	18.69	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			1.20240	0.747	18.69	0.0040	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			193.34500	219.413	13.46	0.5898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			168.74500	129.013	13.46	0.4102	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,375.96170	1,441.251	18.47	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			1.36170	0.851	18.47	0.0046	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			174.23080	197.061	13.47	0.5530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			189.63080	146.661	13.47	0.4470	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,289.93110	1,224.205	18.04	0.9781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			4.53110	4.605	18.04	0.0219	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,195.65210	3,129.796	27.90	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.25210	0.196	27.90	0.0008	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			42.48220	44.498	15.59	0.1705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			597.88220	534.098	15.59	0.8295	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			889.12340	953.941	15.15	0.9802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			4.52340	3.541	15.15	0.0198	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			988.05660	1,053.008	15.84	0.9855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			3.45660	2.608	15.84	0.0145	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			135.84140	150.387	13.68	0.4609	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			251.24140	199.987	13.68	0.5391	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			65.32620	70.024	14.89	0.2514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			460.72620	399.624	14.89	0.7486	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			33.32280	34.428	15.97	0.1360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			678.72280	614.028	15.97	0.8640	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,577.54750	1,511.588	19.12	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			2.14750	1.988	19.12	0.0098	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,205.65210	3,139.796	27.97	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.25210	0.196	27.97	0.0008	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			13.93000	14.258	17.00	0.0618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			949.33000	883.858	17.00	0.9382	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,006.28520	1,940.402	21.25	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.88520	0.802	21.25	0.0039	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,615.65790	3,549.795	30.93	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.25790	0.195	30.93	0.0007	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			54.14240	57.468	15.20	0.2127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			519.54240	457.068	15.20	0.7873	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,776.79620	1,710.877	20.11	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			1.39620	1.277	20.11	0.0063	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,715.67680	2,649.849	24.77	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.27680	0.249	24.77	0.0011	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			30.73440	31.607	16.10	0.1260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			706.13440	641.207	16.10	0.8740	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,245.97440	2,180.117	22.44	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.57440	0.517	22.44	0.0025	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			968.24350	1,033.170	15.70	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			3.64350	2.770	15.70	0.0154	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			36.13160	37.503	15.84	0.1467	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			651.53160	587.103	15.84	0.8533	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,116.12220	2,050.252	21.79	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			0.72220	0.652	21.79	0.0031	0.00	0	1,906

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	13.12	Call			770.96970	835.588	14.33	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			6.36970	5.188	14.33	0.0292	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,926.43240	1,860.538	20.85	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			1.03240	0.938	20.85	0.0046	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			546.02300	605.428	13.44	0.9229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			21.42300	15.028	13.44	0.0771	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			645.81740	708.406	13.44	0.9550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			11.21740	8.006	13.44	0.0450	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,495.78250	2,429.944	23.68	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.38250	0.344	23.68	0.0016	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			284.04300	323.183	13.46	0.7275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			99.44300	72.784	13.46	0.2725	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			13.49660	13.808	17.03	0.0600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			958.89660	893.408	17.03	0.9400	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			296.97330	337.678	13.46	0.7431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			92.37330	67.279	13.46	0.2569	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			17.91100	18.407	16.76	0.0777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			873.31100	808.007	16.76	0.9223	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			13.07610	13.372	17.06	0.0583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			968.47610	902.971	17.06	0.9417	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			230.21430	262.053	13.46	0.6524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			135.61430	101.653	13.46	0.3476	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,135.65210	3,069.797	27.46	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.25210	0.197	27.46	0.0008	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,215.65210	3,149.795	28.04	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.25210	0.196	28.04	0.0008	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,345.65300	3,279.795	28.98	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.25300	0.194	28.98	0.0008	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			122.68880	135.320	13.86	0.4260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			278.08880	224.920	13.86	0.5740	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,115.67610	4,049.804	34.55	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.27610	0.204	34.55	0.0007	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,515.51740	4,449.711	35.64	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.11740	0.111	35.64	0.0004	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			5.32790	5.414	17.89	0.0255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,240.72790	1,175.014	17.89	0.9745	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			4.24650	4.317	18.10	0.0206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,309.64650	1,243.917	18.10	0.9794	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,085.65240	3,019.798	27.10	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.25240	0.198	27.10	0.0009	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,075.65240	3,009.798	27.03	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.25240	0.198	27.03	0.0009	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			5.15820	5.242	17.92	0.0247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,250.55820	1,184.842	17.92	0.9753	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			271.46040	309.011	13.46	0.7115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			106.86040	78.611	13.46	0.2885	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,695.68470	2,629.856	24.67	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		0.28470	0.256	24.67	0.0012	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		6.89880	7.014	17.65	0.0324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,162.29880	1,096.614	17.65	0.9676	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,415.65390	3,349.794	29.49	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.25390	0.194	29.49	0.0008	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		389.18390	439.115	13.45	0.8325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		54.58390	38.715	13.45	0.1675	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		839.80290	904.543	14.81	0.9768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		5.20290	4.143	14.81	0.0232	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,415.83360	2,349.990	23.28	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		0.43360	0.390	23.28	0.0018	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,617.36520	1,551.415	19.31	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		1.96520	1.814	19.31	0.0089	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		741.56330	806.123	14.12	0.9678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		6.96330	5.723	14.12	0.0322	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		428.15640	481.084	13.45	0.8610	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		43.55640	30.684	13.45	0.1390	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		352.09510	398.702	13.45	0.8007	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		67.49510	48.301	13.45	0.1993	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		23.68060	24.469	16.49	0.1000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		789.08060	724.069	16.49	0.9000	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		5.68380	5.776	17.83	0.0270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,221.08380	1,155.376	17.83	0.9730	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		572.70700	633.135	13.44	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		18.10700	12.735	13.44	0.0670	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,637.28090	1,571.334	19.41	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		1.88090	1.734	19.41	0.0085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,946.39300	1,880.501	20.95	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		0.99300	0.901	20.95	0.0044	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,113.50270	1,047.846	17.50	0.9625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		8.10270	8.246	17.50	0.0375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		80.83000	87.560	14.55	0.3023	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		396.23000	337.160	14.55	0.6977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,096.14890	2,030.277	21.69	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		0.74890	0.677	21.69	0.0033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		41.35070	43.248	15.63	0.1663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		606.75070	542.848	15.63	0.8337	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		14.37680	14.722	16.97	0.0636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		939.77680	874.322	16.97	0.9364	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,123.24670	1,057.583	17.53	0.9636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		7.84670	7.983	17.53	0.0364	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		511.16330	569.008	13.45	0.9078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		26.56330	18.608	13.45	0.0922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		44.83680	47.106	15.50	0.1792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		580.23680	516.706	15.50	0.8208	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,087.27700	1,152.341	16.53	0.9893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			2.67700	1.941	16.53	0.0107	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,339.25260	1,273.518	18.19	0.9812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			3.85260	3.918	18.19	0.0188	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			198.34390	225.232	13.46	0.5989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			163.74390	124.832	13.46	0.4011	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1.58330	1.453	19.81	0.0071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,716.98330	1,651.053	19.81	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,517.85910	1,451.887	18.82	0.9887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			2.45910	2.287	18.82	0.0113	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			930.23730	864.801	16.94	0.9345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			14.83730	15.201	16.94	0.0655	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			436.17460	375.771	14.76	0.7304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			70.77460	76.171	14.76	0.2696	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			337.81650	383.008	13.46	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			73.21650	52.608	13.46	0.2130	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			615.64990	551.634	15.67	0.8378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			40.24990	42.034	15.67	0.1622	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			213.87670	243.237	13.46	0.6259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			149.27670	112.837	13.46	0.3741	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.25440	0.194	29.70	0.0008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,445.65440	3,379.794	29.70	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,765.40420	5,699.604	35.64	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.00420	0.004	35.64	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			219.41090	170.812	13.47	0.4935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			154.01090	171.212	13.47	0.5065	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,295.92770	2,230.075	22.68	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.52770	0.475	22.68	0.0023	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,368.89580	1,303.156	18.27	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			3.49580	3.556	18.27	0.0172	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			2.95980	2.838	18.48	0.0139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,438.35980	1,372.438	18.48	0.9861	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			2.89110	2.749	18.51	0.0135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,448.29110	1,382.349	18.51	0.9865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			3.03030	2.931	18.45	0.0143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,428.43030	1,362.531	18.45	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			119.58230	131.765	13.90	0.4174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			284.98230	231.365	13.90	0.5826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,084.73010	2,150.496	22.48	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.13010	0.096	22.48	0.0005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,824.90420	1,890.608	21.01	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.30420	0.208	21.01	0.0011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			34.26940	24.038	13.45	0.1139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			468.86940	524.438	13.45	0.8861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,384.64980	2,450.440	24.18	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.04980	0.040	24.18	0.0002	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	10.33	Call		3,554.60000	3,620.400	19.58	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.000	19.58	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,144.70720	2,210.480	22.82	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.10720	0.081	22.82	0.0004	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		633.53470	569.304	15.76	0.8457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		38.13470	39.704	15.76	0.1543	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,127.02520	1,192.130	16.80	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		2.42520	1.730	16.80	0.0095	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		157.37560	119.940	13.54	0.3632	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		248.57560	276.940	13.54	0.6368	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		411.10970	352.839	14.84	0.6717	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		102.30970	109.839	14.84	0.3283	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		1.07730	0.752	18.12	0.0035	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,690.57730	1,755.952	18.12	0.9965	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		184.78940	199.934	14.04	0.4822	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		285.28940	234.734	14.04	0.5178	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		67.61750	69.963	16.03	0.2050	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		668.11750	604.763	16.03	0.7950	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		233.79570	256.630	13.74	0.5714	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		214.29570	171.430	13.74	0.4286	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		0.00000	157.365	13.74	0.3994	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		0.00000	284.265	13.74	0.6006	4,434,530.88	15,600	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		289.55750	238.540	14.09	0.5158	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		190.65750	205.440	14.09	0.4842	0.00	0	6,500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,892.20620	1,826.231	19.87	0.9831	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		5.00620	4.731	19.87	0.0169	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		589.00040	527.166	15.75	0.7425	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		91.80040	95.666	15.75	0.2575	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,538.83900	1,472.859	19.22	0.9624	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		11.63900	11.359	19.22	0.0376	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		134.74930	142.903	14.97	0.3589	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		431.94930	374.403	14.97	0.6411	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		122.45390	129.325	15.17	0.3310	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		469.65390	410.825	15.17	0.6690	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		516.06640	562.601	13.29	0.8442	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		63.26640	44.101	13.29	0.1558	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		217.97290	175.272	13.89	0.4217	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		250.77290	273.772	13.89	0.5783	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		12.91720	9.053	14.35	0.0386	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		915.71720	977.553	14.35	0.9614	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		821.58850	757.015	16.80	0.8398	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		54.38850	55.515	16.80	0.1602	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		18.64380	14.419	14.24	0.0550	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		878.14380	939.619	14.24	0.9450	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		312.71540	262.695	14.37	0.5046	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		225.51540	241.195	14.37	0.4954	0.00	0	30,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			564.64690	505.008	15.70	0.6905	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			129.14690	135.208	15.70	0.3095	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			188.83830	153.002	14.06	0.3531	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			343.33830	373.202	14.06	0.6469	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			411.89530	359.876	14.91	0.5492	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			233.09530	246.776	14.91	0.4508	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,174.52040	1,110.456	17.73	0.8323	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			84.12040	85.655	17.73	0.1677	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			443.25570	390.560	14.99	0.5293	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			287.95570	300.760	14.99	0.4707	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,699.75610	1,633.446	19.00	0.9084	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			46.15610	45.346	19.00	0.0916	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,032.92210	1,966.245	19.64	0.9405	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			29.32210	28.145	19.64	0.0595	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,003.95090	940.072	17.15	0.7785	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			120.35090	121.972	17.15	0.2215	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			247.41020	257.033	15.48	0.4125	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			541.01020	485.133	15.48	0.5875	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			997.35870	1,054.031	13.73	0.9139	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			40.95870	32.132	13.73	0.0861	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			147.06890	119.579	14.02	0.2426	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			613.46890	651.479	14.02	0.7574	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			262.89610	273.666	15.33	0.4332	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			506.49610	451.766	15.33	0.5668	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			32.03160	25.174	13.73	0.0701	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,068.43160	1,127.074	13.73	0.9299	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			528.03420	474.861	15.63	0.5527	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			299.73420	312.361	15.63	0.4473	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			325.16450	284.175	14.92	0.4105	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			436.86450	461.675	14.92	0.5895	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			258.51470	222.223	14.70	0.3500	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			510.21470	539.723	14.70	0.6500	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			433.89560	385.907	15.29	0.4844	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			372.49560	390.307	15.29	0.5156	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,380.20020	1,315.960	18.53	0.8117	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			120.70020	122.560	18.53	0.1883	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,603.90810	1,538.963	19.11	0.8494	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			94.40810	95.563	19.11	0.1506	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			585.06390	532.683	16.04	0.5564	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			325.56390	339.283	16.04	0.4436	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			590.45960	539.732	16.20	0.5388	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			366.35960	381.932	16.20	0.4612	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			366.40040	382.186	16.28	0.4567	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			607.00040	556.586	16.28	0.5433	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,871.56810	1,806.830	19.80	0.8644	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			90.96810	92.430	19.80	0.1356	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			383.58930	400.404	16.16	0.4733	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			574.18930	524.804	16.16	0.5267	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,092.00750	1,145.185	14.49	0.8694	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			82.60750	69.585	14.49	0.1306	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,183.76260	1,122.837	18.10	0.7447	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			183.16260	188.437	18.10	0.2553	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,206.77630	2,141.110	20.50	0.8992	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			66.17630	66.710	20.50	0.1008	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			110.74660	94.416	14.59	0.1658	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			980.14660	1,030.016	14.59	0.8342	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			16.14530	14.323	15.86	0.0312	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,890.84530	1,955.223	15.86	0.9688	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			792.64470	737.869	16.85	0.6182	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			299.04470	310.469	16.85	0.3818	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			465.86500	487.462	15.78	0.5279	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			498.86500	454.262	15.78	0.4721	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			431.00150	449.693	15.96	0.4980	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			554.00150	506.493	15.96	0.5020	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			395.24110	411.793	16.19	0.4659	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			618.24110	568.593	16.19	0.5341	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			374.23410	336.316	15.41	0.3931	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			571.23410	599.516	15.41	0.6069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			55.75200	46.636	14.25	0.0896	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,878.48310	1,814.255	19.59	0.8461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			112.48310	114.455	19.59	0.1539	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,345.86530	3,411.910	19.44	0.9964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			1.86530	1.709	19.44	0.0036	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,038.61930	980.399	17.52	0.6835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,779.20080	1,842.379	15.39	0.9554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			25.20080	22.179	15.39	0.0446	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			854.96860	799.858	16.97	0.6248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			308.96860	320.058	16.97	0.3752	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,339.75200	1,396.836	14.25	0.9104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			704.92310	653.306	16.50	0.5665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			365.81470	380.213	16.52	0.4305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			711.81470	660.013	16.52	0.5695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			372.05830	386.825	16.47	0.4364	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			698.05830	646.625	16.47	0.5636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			170.14720	174.070	18.59	0.2233	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			866.52150	910.146	14.72	0.7660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			182.52150	159.946	14.72	0.2340	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			901.74460	946.684	14.68	0.7807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			167.74460	146.484	14.68	0.2193	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			368.92310	383.506	16.50	0.4335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			132.93890	135.698	19.22	0.1790	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,050.78530	1,100.694	14.53	0.8352	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	13.10	Put			116.78530	100.494	14.53	0.1648	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,183.43540	1,123.425	17.92	0.7221	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			217.43540	223.625	17.92	0.2779	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,436.14720	1,373.870	18.59	0.7767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			769.44820	807.641	14.92	0.7187	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			391.44480	407.344	16.34	0.4543	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			657.44480	607.144	16.34	0.5457	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,427.91430	1,488.524	14.35	0.9244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			43.91430	38.323	14.35	0.0756	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,698.93890	1,635.498	19.22	0.8210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			709.35510	744.541	15.08	0.6855	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			691.22050	639.972	16.45	0.5607	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			375.22050	390.172	16.45	0.4393	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			937.79960	984.026	14.64	0.7950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			153.79960	133.826	14.64	0.2050	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			235.44820	207.441	14.92	0.2813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			624.37070	575.060	16.22	0.5304	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			416.95270	377.124	15.56	0.4161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			550.95270	577.324	15.56	0.5839	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			426.02170	443.939	16.11	0.4851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			592.02170	543.739	16.11	0.5149	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			275.35510	244.341	15.08	0.3145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			104.42440	106.103	19.76	0.1437	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,144.70490	2,079.645	20.13	0.8764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			88.70490	89.845	20.13	0.1236	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,610.64910	1,547.681	19.04	0.8069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			144.64910	147.881	19.04	0.1931	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			408.37070	425.260	16.22	0.4696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			511.47360	466.665	15.83	0.4729	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,734.54460	1,670.930	19.30	0.8263	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			128.54460	131.130	19.30	0.1737	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			291.31140	301.381	17.13	0.3572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			907.31140	851.181	17.13	0.6428	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,960.42440	1,895.903	19.76	0.8563	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			167.42910	171.229	18.64	0.2201	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			505.18580	528.782	15.72	0.5503	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			471.18580	428.582	15.72	0.4497	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			296.24450	306.599	17.09	0.3622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			892.24450	836.399	17.09	0.6378	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			475.47360	496.865	15.83	0.5271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			23.75450	23.058	23.64	0.0339	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,266.22100	1,205.366	18.14	0.7416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			200.22100	205.566	18.14	0.2584	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			739.64160	687.131	16.61	0.5810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			353.64160	367.331	16.61	0.4190	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,453.42910	1,391.029	18.64	0.7799	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	16.00	Call		95.42650	96.791	19.96	0.1323	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,129.92990	1,182.109	14.45	0.8594	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		95.92990	81.909	14.45	0.1406	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		560.51610	587.455	15.53	0.5907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		406.51610	367.255	15.53	0.4093	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,949.75450	3,882.858	23.64	0.9661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		130.72180	133.392	19.26	0.1763	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		460.06820	418.013	15.69	0.4430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		514.06820	538.213	15.69	0.5570	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,987.88070	1,923.268	19.81	0.8595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		101.88070	103.468	19.81	0.1405	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,061.42650	1,996.591	19.96	0.8677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		381.03770	343.209	15.45	0.3924	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,654.66110	1,591.451	19.13	0.8141	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		138.66110	141.651	19.13	0.1859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		945.10910	991.591	14.64	0.7979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		151.10910	131.391	14.64	0.2021	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,716.72180	1,653.192	19.26	0.8237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		252.61930	260.598	17.52	0.3165	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,146.10600	1,198.719	14.43	0.8640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		92.10600	78.519	14.43	0.1360	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		123.62440	106.621	14.55	0.1725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,027.62440	1,076.821	14.55	0.8275	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		585.03770	613.409	15.45	0.6076	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		964.69620	907.901	17.21	0.6530	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		289.29620	298.700	17.21	0.3470	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,218.38570	3,151.509	22.08	0.9406	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		42.98570	42.309	22.08	0.0594	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,352.57880	2,287.256	20.29	0.8806	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		91.17880	92.156	20.29	0.1194	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		448.58890	466.229	16.16	0.4808	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		639.98890	591.329	16.16	0.5192	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,020.86150	1,956.555	19.66	0.8467	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		218.93640	224.314	18.13	0.2639	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		119.46150	121.455	19.66	0.1533	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		466.67990	485.314	16.05	0.4955	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		608.07990	560.414	16.05	0.5045	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		108.46100	93.468	14.40	0.1487	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,167.06100	1,218.368	14.40	0.8513	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,330.33640	1,269.414	18.13	0.7361	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		155.01680	135.652	14.53	0.1961	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,028.91680	1,075.852	14.53	0.8039	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,461.84360	2,396.461	20.40	0.8852	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		89.24360	90.161	20.40	0.1148	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		856.55080	894.653	14.76	0.7308	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		239.15080	210.953	14.76	0.2692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,503.34830	2,437.984	20.07	0.8633	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			119.64830	121.084	20.07	0.1367	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			538.18310	557.033	16.02	0.5027	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			671.88310	623.933	16.02	0.4973	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,174.90750	2,110.538	19.51	0.8306	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			257.62000	263.409	18.16	0.2723	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			151.20750	153.638	19.51	0.1694	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			557.11040	576.863	15.92	0.5160	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			640.81040	593.763	15.92	0.4840	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			136.22710	119.323	14.36	0.1634	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,252.52710	1,302.423	14.36	0.8366	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,481.32000	1,420.309	18.16	0.7277	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			199.79150	177.723	14.57	0.2196	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,077.89150	1,122.623	14.57	0.7804	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			831.81180	780.688	16.40	0.5465	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			490.81180	506.688	16.40	0.4535	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,360.04820	2,295.229	19.67	0.8390	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			149.04820	151.229	19.67	0.1610	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,672.59900	2,606.701	19.99	0.8541	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			141.29900	142.601	19.99	0.1459	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			615.33300	635.244	15.93	0.5191	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			696.63300	649.344	15.93	0.4809	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,336.42880	2,271.604	19.46	0.8223	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			175.12880	177.503	19.46	0.1777	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			634.88010	656.181	15.85	0.5314	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			666.18010	620.281	15.85	0.4686	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			159.56510	141.451	14.36	0.1731	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,328.26510	1,377.351	14.36	0.8269	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,636.47740	1,574.913	18.25	0.7263	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			285.17740	290.813	18.25	0.2737	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			242.17520	218.213	14.58	0.2374	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,126.07520	1,169.413	14.58	0.7626	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			977.23300	924.052	16.65	0.5736	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			484.63300	498.852	16.65	0.4264	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,871.27580	4,803.639	23.42	0.9473	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			50.47580	50.239	23.42	0.0527	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			875.37190	907.768	15.16	0.6446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			446.97190	411.668	15.16	0.3554	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,159.46800	4,091.066	22.81	0.9157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			87.86800	87.166	22.81	0.0843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			391.19450	358.588	14.98	0.3253	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			939.59450	974.688	14.98	0.6747	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			710.18340	735.119	15.70	0.5583	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			631.78340	589.019	15.70	0.4417	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,247.56400	1,190.819	17.26	0.6343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			415.96400	426.919	17.26	0.3657	0.00	0	177

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,630.55280	1,569.501	18.13	0.7102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			318.95280	325.601	18.13	0.2898	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,063.33640	1,104.383	14.73	0.7259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			304.93640	278.283	14.73	0.2741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,224.69330	1,168.274	17.20	0.6290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			423.09330	434.374	17.20	0.3710	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			300.37440	306.558	18.33	0.2748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,721.97440	1,660.458	18.33	0.7252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,056.97620	1,097.813	14.74	0.7235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			308.57620	281.713	14.74	0.2765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,050.63920	1,091.269	14.74	0.7212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			312.23920	285.169	14.74	0.2788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,780.80670	1,840.028	14.39	0.9017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			82.40670	73.928	14.39	0.0983	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,931.29890	1,869.466	18.71	0.7574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			259.69890	265.566	18.71	0.2426	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			777.06560	805.106	15.47	0.5949	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			548.66560	509.006	15.47	0.4051	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,157.65730	3,090.350	20.67	0.8757	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			126.05730	126.450	20.67	0.1243	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,454.81670	3,522.252	16.80	0.9902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			6.41670	6.152	16.80	0.0098	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,752.15550	3,684.083	21.95	0.9023	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			100.55550	100.183	21.95	0.0977	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			497.54070	512.562	16.72	0.4245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,019.14070	966.462	16.72	0.5755	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,663.76020	1,602.414	18.20	0.7158	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			312.16020	318.514	18.20	0.2842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			310.49040	316.774	18.22	0.2828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,672.09040	1,610.674	18.22	0.7172	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,829.49660	3,761.353	22.11	0.9051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			97.89660	97.453	22.11	0.0949	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			672.79220	695.889	15.84	0.5368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			684.39220	639.788	15.84	0.4632	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,549.75500	3,481.898	21.51	0.8943	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			108.15500	107.998	21.51	0.1057	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			626.48850	647.260	16.04	0.5088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			758.08850	711.160	16.04	0.4912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,353.76690	4,285.885	23.22	0.9211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			82.16690	81.985	23.22	0.0789	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,505.26860	4,439.712	23.39	0.9266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			73.66860	75.812	23.39	0.0734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			723.10520	748.650	15.66	0.5655	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			614.70520	572.550	15.66	0.4345	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			342.29610	349.963	17.89	0.3086	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,523.89610	1,463.864	17.89	0.6914	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,543.27450	4,477.653	23.39	0.9283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			71.67450	73.753	23.39	0.0717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			805.43770	834.762	15.38	0.6097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			517.03770	478.662	15.38	0.3903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,167.12330	5,100.667	23.39	0.9516	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			45.52330	46.767	23.39	0.0484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,189.25080	1,234.213	14.57	0.7696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			240.85080	218.113	14.57	0.2304	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			763.23140	790.638	15.52	0.5875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			564.83140	524.538	15.52	0.4125	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			701.69210	726.226	15.74	0.5535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			643.29210	600.126	15.74	0.4465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,259.33060	1,306.299	14.48	0.7916	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			210.93060	190.199	14.48	0.2084	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			369.14310	337.675	14.90	0.3129	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			967.54310	1,003.775	14.90	0.6871	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,178.93720	4,110.521	22.85	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			87.33720	86.621	22.85	0.0837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			868.02200	818.422	16.34	0.5293	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			566.42200	584.522	16.34	0.4707	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			518.43200	534.387	16.60	0.4388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			970.03200	918.287	16.60	0.5612	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			912.34560	946.311	15.05	0.6621	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			413.94560	380.211	15.05	0.3379	0.00	0	2,000
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			691.59910	714.997	15.90	0.5337	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			718.59910	674.097	15.90	0.4663	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			179.92040	162.422	14.36	0.1803	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,402.92040	1,453.322	14.36	0.8197	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,772.94010	1,712.131	18.37	0.7216	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			315.94010	323.031	18.37	0.2784	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			202.19380	205.532	19.48	0.1877	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,479.19380	2,414.632	19.48	0.8123	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			711.63010	736.135	15.82	0.5451	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			688.63010	645.235	15.82	0.4549	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,832.22140	2,766.471	20.01	0.8440	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			165.22140	167.371	20.01	0.1560	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			278.93300	255.470	14.66	0.2500	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,175.43300	1,219.970	14.66	0.7500	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,647.65460	2,583.811	19.59	0.8062	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			225.15460	229.811	19.59	0.1938	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			766.69180	793.218	15.90	0.5465	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			739.19180	697.218	15.90	0.4535	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			320.53560	297.113	14.75	0.2643	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,208.03560	1,253.113	14.75	0.7357	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,477.46150	1,529.146	14.41	0.8137	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			199.96150	183.146	14.41	0.1863	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			787.23640	814.610	15.83	0.5571	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			709.73640	668.610	15.83	0.4429	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,930.89510	1,871.558	18.52	0.7218	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			338.39510	347.558	18.52	0.2782	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,000.33190	2,935.080	20.10	0.8360	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			187.83190	191.080	20.10	0.1640	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,142.12080	3,074.884	20.12	0.8291	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			210.82080	212.784	20.12	0.1709	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			834.98370	863.100	15.88	0.5572	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			756.28370	715.200	15.88	0.4428	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,788.74580	2,724.076	19.64	0.8008	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			360.97710	370.196	18.58	0.2792	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			247.44580	251.976	19.64	0.1992	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			855.79150	884.723	15.80	0.5673	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			727.09150	686.823	15.80	0.4327	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			217.53030	200.869	14.45	0.1902	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,546.23030	1,598.769	14.45	0.8098	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,062.27710	2,002.296	18.58	0.7208	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			359.63290	335.821	14.81	0.2741	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,253.63290	1,299.121	14.81	0.7259	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,138.85260	1,089.336	16.76	0.5511	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			636.35260	656.236	16.76	0.4489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,148.32550	1,190.177	15.01	0.6821	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			455.22550	427.177	15.01	0.3179	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,765.95250	2,701.263	19.54	0.7904	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			269.05250	274.263	19.54	0.2096	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,721.63690	5,653.058	22.70	0.9354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,873.92740	1,814.542	18.21	0.6850	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,203.34420	2,141.946	18.73	0.7304	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			356.44420	364.946	18.73	0.2696	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			425.07930	435.659	18.23	0.3139	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,881.97930	1,822.659	18.23	0.6861	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			219.97090	221.427	20.24	0.1722	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			944.47890	977.393	15.60	0.5979	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			661.37890	624.393	15.60	0.4021	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			423.13680	433.782	18.24	0.3127	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,890.03680	1,830.782	18.24	0.6873	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			427.02740	437.542	18.21	0.3150	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			74.73690	76.058	22.70	0.0646	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,499.83120	2,565.729	13.25	0.9552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			36.73120	32.729	13.25	0.0448	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,074.31770	1,112.237	15.20	0.6533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			521.21770	489.237	15.20	0.3467	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,246.87090	3,178.427	20.24	0.8278	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,291.80160	3,223.136	20.20	0.8213	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			236.50160	238.436	20.20	0.1787	0.00	0	250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			906.97670	937.953	15.84	0.5679	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			772.27670	732.653	15.84	0.4321	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,936.35760	2,871.064	19.68	0.7951	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			271.05760	276.364	19.68	0.2049	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			928.05260	959.826	15.77	0.5775	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			743.35260	704.526	15.77	0.4225	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			235.28000	219.011	14.48	0.1934	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,619.98000	1,674.311	14.48	0.8066	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,208.41800	2,147.853	18.66	0.7204	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			383.11800	393.153	18.66	0.2796	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			398.02610	374.352	14.89	0.2827	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,296.32610	1,343.352	14.89	0.7173	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			433.61060	410.490	14.96	0.2900	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,334.61060	1,382.290	14.96	0.7100	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,125.40570	1,081.558	16.55	0.5027	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			837.70570	863.458	16.55	0.4973	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			470.30900	447.093	15.03	0.2963	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,378.00900	1,424.593	15.03	0.7037	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,192.32170	1,229.293	15.55	0.6315	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			679.32170	645.593	15.55	0.3685	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,518.99340	3,451.918	20.36	0.7965	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			311.99340	315.618	20.36	0.2035	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			640.47230	656.354	17.75	0.3886	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,737.47230	1,682.654	17.75	0.6114	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			638.14440	653.934	17.76	0.3874	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,745.14440	1,690.234	17.76	0.6126	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			642.80530	658.791	17.73	0.3898	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,729.80530	1,675.091	17.73	0.6102	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,651.69490	2,717.441	12.04	0.9563	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			38.69490	33.741	12.04	0.0437	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			519.28210	492.001	15.27	0.3029	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,432.88210	1,477.501	15.27	0.6971	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			563.89880	534.059	15.49	0.3089	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,476.29880	1,520.059	15.49	0.6911	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			614.11600	581.765	15.74	0.3137	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,538.41600	1,581.465	15.74	0.6863	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			965.25980	988.858	17.54	0.4834	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,461.85980	1,410.158	17.54	0.5166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			971.49930	995.322	17.51	0.4859	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,448.09930	1,396.622	17.51	0.5141	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			968.37340	992.084	17.52	0.4846	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,454.97340	1,403.384	17.52	0.5154	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,588.95980	1,534.590	17.53	0.5247	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			989.95980	1,010.590	17.53	0.4753	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,080.59070	1,099.886	17.32	0.4915	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,575.59070	1,521.286	17.32	0.5085	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	15.34	Call			1,086.94500	1,106.436	17.30	0.4938	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,561.94500	1,507.836	17.30	0.5062	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,083.76220	1,103.155	17.31	0.4926	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,568.76220	1,514.555	17.31	0.5074	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,434,530.88</b>	<b>15,600</b>	<b>6,126,538</b>
<b>Total \$ / R</b>												<b>1,794,095,364.88</b>	<b>143,849</b>	<b>7,183,535</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.95040		13.88460			0.0000	209,256.00	15	440
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.10020		14.03400			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.26610		14.19840			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.42300		14.35310			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.59370		14.52300			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>209,256.00</b>	<b>15</b>	<b>440</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			12,586.59490	13,895.414	13.81	0.4346	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			27,126.59490	21,855.414	13.81	0.5654	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			12,268.88230	13,531.546	13.86	0.4259	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			27,808.88230	22,491.546	13.86	0.5741	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			12,911.61150	14,267.862	13.77	0.4433	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			26,451.61150	21,227.862	13.77	0.5567	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			36,892.31310	38,343.417	16.49	0.4335	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			70,492.31310	65,323.417	16.49	0.5665	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			36,581.46750	38,014.079	16.52	0.4305	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			71,181.46750	65,994.079	16.52	0.5695	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			37,205.83350	38,675.290	16.47	0.4364	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			69,805.83350	64,655.290	16.47	0.5636	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			50,341.31830	51,862.219	16.68	0.4285	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			100,501.31830	95,252.219	16.68	0.5715	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			50,046.76480	51,554.501	16.70	0.4265	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			101,206.76480	95,944.501	16.70	0.5735	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			50,638.15590	52,172.308	16.66	0.4306	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			99,798.15590	94,562.308	16.66	0.5694	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			96,728.16980	100,103.637	15.52	0.6080	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			63,418.16980	59,803.637	15.52	0.3920	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			96,268.00000	99,624.607	15.54	0.6060	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			63,958.00000	60,324.607	15.54	0.3940	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			97,191.05500	100,584.921	15.51	0.6101	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			62,881.05500	59,284.921	15.51	0.3899	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			91,600.56650	94,298.094	16.50	0.5198	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			107,300.56650	102,928.094	16.50	0.4802	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			91,240.51110	93,925.040	16.51	0.5182	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			107,940.51110	103,555.040	16.51	0.4818	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			91,962.21050	94,673.371	16.48	0.5213	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			106,662.21050	102,303.371	16.48	0.4787	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>209,256.00</b>	<b>15</b>	<b>440</b>
£ / R	On	28/02/2019	Foreign Exchange Future			18.54740		18.26660			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.60340		18.32200			0.0000	1,714,173,086.20	92,143	239,314
£ / R	On	29/03/2019	Foreign Exchange Future			18.63850		18.35640			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.69220		18.41030			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.72690		18.44530			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.73640		18.45480			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.88570		18.60140			0.0000	75,637,228.50	4,005	5,703
£ / R	On	16/09/2019	Foreign Exchange Future			19.19250		18.90360			0.0000	0.00	0	17,844
£ / R	On	13/12/2019	Foreign Exchange Future			19.48200		19.18510			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.79270		19.49460			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>1,789,810,314.70</b>	<b>96,148</b>	<b>275,743</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			1.10140	0.107	30.75	0.0013	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			597.70140	877.507	30.75	0.9987	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,686.22610	1,406.833	17.38	0.9645	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			8.22610	10.233	17.38	0.0355	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			732.15460	489.751	14.11	0.7387	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			54.15460	93.151	14.11	0.2613	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			431.77430	652.107	14.30	0.8478	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			109.77430	48.707	14.30	0.1522	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,119.17060	2,837.993	23.58	0.9955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			1.17060	1.393	23.58	0.0045	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			253.79930	422.181	13.86	0.7099	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			221.79930	108.781	13.86	0.2901	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			34.05260	57.870	14.45	0.1774	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			902.05260	644.470	14.45	0.8226	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,864.31150	1,584.467	18.30	0.9731	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			6.31150	7.867	18.30	0.0269	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			248.64260	414.998	13.84	0.7042	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			226.64260	111.598	13.84	0.2958	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			243.93930	407.873	13.83	0.6983	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			231.93930	114.473	13.83	0.3017	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			188.21580	90.998	13.58	0.2157	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			454.61580	639.498	13.58	0.7843	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			257.59240	157.480	14.42	0.2619	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			557.89240	739.680	14.42	0.7381	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			626.74010	807.193	14.69	0.7262	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			291.44010	190.293	14.69	0.2738	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			158.69170	96.921	14.68	0.1594	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			933.49170	1,153.321	14.68	0.8406	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			600.67260	743.306	14.98	0.5826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			629.27260	487.606	14.98	0.4174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			596.25930	737.788	14.98	0.5800	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			634.85930	492.088	14.98	0.4200	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			605.11570	748.846	14.98	0.5852	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			623.71570	483.146	14.98	0.4148	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			350.40650	256.664	15.02	0.2639	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			951.80650	1,142.364	15.02	0.7361	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			890.01300	1,041.411	14.87	0.5939	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			796.41300	658.911	14.87	0.4061	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			547.28540	439.878	14.80	0.3073	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,180.88540	1,362.378	14.80	0.6927	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			885.15880	1,035.997	14.88	0.5920	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			801.55880	663.497	14.88	0.4080	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			880.31790	1,030.597	14.88	0.5901	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			806.71790	668.097	14.88	0.4099	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			734.65650	847.798	15.24	0.4573	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,499.55650	1,315.798	15.24	0.5427	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			731.40840	844.122	15.24	0.4558	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,506.30840	1,322.122	15.24	0.5442	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			728.16660	840.467	15.25	0.4544	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,513.06660	1,328.467	15.25	0.5456	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			908.05060	1,024.472	15.47	0.4667	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,723.45060	1,541.772	15.47	0.5333	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			914.64530	1,031.802	15.46	0.4691	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,710.04530	1,529.102	15.46	0.5309	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			911.34230	1,028.127	15.47	0.4679	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,716.74230	1,535.427	15.47	0.5321	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>1,789,810,314.70</b>	<b>96,148</b>	<b>283,243</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12610		0.12550			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12830		0.12780			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13080		0.13030			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13320		0.13260			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13590		0.13530			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			515.94500	459.719	17.97	0.7649	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,550.53070	1,610.012	16.27	0.9999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.53070	0.012	16.27	0.0001	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			563.69300	622.911	14.76	0.9318	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			13.69300	12.911	14.76	0.0682	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			65.94500	69.719	17.97	0.2351	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,407.95590	1,363.771	21.00	0.7613	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			934.79520	975.779	16.51	0.7861	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			154.79520	145.779	16.51	0.2139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			426.29450	445.687	18.88	0.4690	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			646.29450	615.687	18.88	0.5310	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			187.95590	193.771	21.00	0.2387	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,394.73590	1,356.700	20.37	0.6458	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,266.43580	1,309.139	16.90	0.7733	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			236.43580	229.139	16.90	0.2267	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			738.27590	764.456	18.76	0.5453	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			708.27590	684.456	18.76	0.4547	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			424.73590	436.700	20.37	0.3542	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,545.38560	1,587.293	16.71	0.7812	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			285.38560	267.293	16.71	0.2188	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,001.04830	1,025.012	18.33	0.5912	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			741.04830	705.012	18.33	0.4088	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			647.22600	660.264	19.87	0.4234	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,387.22600	1,340.264	19.87	0.5766	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			894.69410	908.340	19.57	0.4808	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,364.69410	1,318.340	19.57	0.5192	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			634.65480	639.536	20.89	0.3615	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,104.65480	2,049.536	20.89	0.6385	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,280.88760	1,305.614	18.11	0.6300	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			750.88760	715.614	18.11	0.3700	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			15.84400		15.74540			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.90100		15.80210			0.0000	36,922,122.00	2,322	137,653
€ / R	On	29/03/2019	Foreign Exchange Future			15.93670		15.83740			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.99170		15.89280			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.02730		15.92870			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.17740		16.07690			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.19100		16.09030			0.0000	582,876.00	36	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.39780		16.29640			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.51040		16.40790			0.0000	52,899,321.60	3,204	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.81600		16.70810			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.02600		16.92020			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.14860		17.04190			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>90,404,319.60</b>	<b>5,562</b>	<b>206,993</b>
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			72.54740	15.981	13.11	0.2465	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			47.94740	89.981	13.11	0.7535	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.23360	0.153	28.24	0.0006	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			427.93830	344.377	13.38	0.6893	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.53780	3.748	17.55	0.0166	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,531.43780	1,432.748	17.55	0.9834	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			84.23430	100.560	13.30	0.3242	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		412.13430	329.560	13.30	0.6758	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		3,848.13360	3,749.153	28.24	0.9994	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		103.85440	70.687	12.78	0.2514	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		314.79790	239.875	12.83	0.5783	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		116.89790	140.875	12.83	0.4217	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		82.11110	97.936	13.34	0.3174	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		420.01110	336.936	13.34	0.6826	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		80.03830	95.377	13.38	0.3107	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		305.95440	371.687	12.78	0.7486	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		583.70880	498.558	14.30	0.7120	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		101.10880	115.259	14.30	0.2880	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		572.64570	494.203	14.30	0.6265	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		185.44570	205.903	14.30	0.3735	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		687.71420	607.492	14.70	0.6494	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		196.41420	214.792	14.70	0.3506	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		23.43310	20.718	14.05	0.0412	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		1,850.33310	1,948.118	14.05	0.9588	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		284.46630	302.569	16.15	0.3375	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,054.16630	971.569	16.15	0.6625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call		933.60030	1,003.182	13.72	0.7749	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put		193.30030	162.182	13.72	0.2251	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		282.24880	300.155	16.17	0.3353	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,061.94880	979.155	16.17	0.6647	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		280.04980	297.761	16.19	0.3331	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,069.74980	986.761	16.19	0.6669	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		515.06510	462.135	14.34	0.3890	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		781.46510	829.935	14.34	0.6110	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,446.74150	3,347.353	19.60	0.9023	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		93.14150	95.153	19.60	0.0977	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		685.15080	727.295	14.62	0.5585	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		628.75080	569.495	14.62	0.4415	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		427.09470	449.812	15.82	0.3867	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,140.69470	1,062.012	15.82	0.6133	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		2,132.06370	2,040.578	17.51	0.7625	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		269.96370	280.978	17.51	0.2375	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		347.89350	362.549	16.78	0.2972	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,719.99350	1,632.150	16.78	0.7028	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,419.31580	2,325.300	17.93	0.7965	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		227.21580	235.700	17.93	0.2035	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		346.11800	360.662	16.80	0.2958	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,728.21800	1,640.261	16.80	0.7042	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		349.67980	364.449	16.77	0.2985	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,711.77980	1,624.049	16.77	0.7015	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,127.19610	1,193.051	13.75	0.7238	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		339.29610	302.651	13.75	0.2762	0.00	0	14,429
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,148.63700	1,204.892	14.19	0.6492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			590.53700	538.892	14.19	0.3508	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,127.84020	4,018.838	20.23	0.8515	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,816.00160	1,728.796	16.57	0.6523	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,021.56090	3,124.663	13.82	0.9564	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			43.46090	38.663	13.82	0.0436	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			215.94020	214.838	20.23	0.1485	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			512.01880	532.588	16.58	0.3465	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,823.91880	1,736.588	16.58	0.6535	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			509.94620	530.390	16.60	0.3452	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,831.84620	1,744.390	16.60	0.6548	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			514.10160	534.796	16.57	0.3477	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			995.11760	931.895	14.97	0.4523	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,005.31760	1,047.895	14.97	0.5477	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,050.29650	985.598	15.08	0.4665	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			970.49650	1,011.598	15.08	0.5335	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,094.10860	1,028.235	15.16	0.4774	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			944.30860	984.235	15.16	0.5226	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			842.26680	784.569	14.66	0.4100	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,112.46680	1,160.569	14.66	0.5900	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,061.23640	1,975.710	16.74	0.6334	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			650.97340	672.039	16.75	0.3656	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,069.07340	1,983.440	16.75	0.6344	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			648.81290	669.772	16.77	0.3645	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,076.91290	1,991.172	16.77	0.6355	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			653.13640	674.310	16.74	0.3666	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>264,928</b>
<b>Total € / R</b>												<b>90,404,319.60</b>	<b>5,562</b>	<b>471,921</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.96450		9.93720			0.0000	0.00	0	4,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.08340		10.05650			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.21610		10.18830			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.34350		10.31400			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.48260		10.45250			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>21,385</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			10.60820	10.596	12.48	0.0828	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			443.40820	416.096	12.48	0.9172	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			11.91800	11.950	12.40	0.0921	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			424.71800	397.450	12.40	0.9079	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			11.24500	11.254	12.44	0.0873	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			434.04500	406.754	12.44	0.9127	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,005.40820	978.579	14.99	0.8488	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			60.95070	60.997	15.02	0.1491	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,014.45070	987.597	15.02	0.8509	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			60.00780	60.030	15.05	0.1470	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,023.50780	996.630	15.05	0.8530	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			61.90820	61.979	14.99	0.1512	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			779.89290	755.344	13.59	0.6820	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			202.59470	205.977	13.54	0.3240	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			764.29470	739.877	13.54	0.6760	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			200.37970	203.697	13.57	0.3210	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			772.07970	747.597	13.57	0.6790	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			198.19290	201.443	13.59	0.3180	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			266.97330	272.750	13.34	0.3512	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			852.97330	829.250	13.34	0.6488	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			264.64550	270.345	13.36	0.3487	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			860.64550	836.845	13.36	0.6513	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			269.32370	275.176	13.33	0.3539	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			845.32370	821.676	13.33	0.6461	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			930.67840	906.232	13.54	0.6738	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			244.67840	249.732	13.54	0.3262	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			941.41250	917.729	13.45	0.6231	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			341.45770	347.803	13.47	0.3746	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			948.95770	925.203	13.47	0.6254	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			339.02710	345.297	13.49	0.3724	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			956.52710	932.697	13.49	0.6276	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			343.91250	350.329	13.45	0.3769	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			10.61830		10.50990			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.75400		10.64470			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.90170		10.79040			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.03960		10.92560			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.19010		11.07460			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			45.94800	69.275	12.01	0.3564	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			266.04800	180.975	12.01	0.6436	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			43.88150	66.207	12.05	0.3443	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			273.98150	187.907	12.05	0.6557	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			48.09860	72.462	11.98	0.3687	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			258.19860	174.162	11.98	0.6313	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			256.82970	295.693	13.67	0.4918	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			412.12970	341.693	13.67	0.5082	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			253.37530	291.722	13.70	0.4869	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			418.67530	347.722	13.70	0.5131	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			260.33100	299.714	13.64	0.4967	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			405.63100	335.714	13.64	0.5033	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			244.95180	272.064	14.46	0.3615	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			844.55180	760.364	14.46	0.6385	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			242.65790	269.465	14.48	0.3586	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			852.25790	767.765	14.48	0.6414	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			247.26600	274.691	14.44	0.3643	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			836.86600	752.991	14.44	0.6357	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			324.90230	357.455	14.32	0.3881	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			939.30230	857.855	14.32	0.6119	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			322.47900	354.704	14.33	0.3857	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			946.87900	865.104	14.33	0.6143	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			327.34610	360.233	14.30	0.3905	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			931.74610	850.633	14.30	0.6095	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			416.26540	452.091	14.40	0.4120	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,031.66540	951.991	14.40	0.5880	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			413.68550	449.209	14.42	0.4099	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,039.08550	959.109	14.42	0.5901	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			418.86360	454.993	14.39	0.4141	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,024.26360	944.893	14.39	0.5859	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCOn	18/03/2019	Foreign Exchange Future						0.00000				0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			13.98950		13.90190			0.0000	0.00	0	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.25770		14.16850			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.55390		14.46290			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.83800		14.74120			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.14960		15.05290			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			40.81100	45.017	15.42	0.1731	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			608.91100	525.517	15.42	0.8269	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			39.80260	43.833	15.48	0.1690	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			617.90260	534.333	15.48	0.8310	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			41.84660	46.233	15.37	0.1773	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			599.94660	516.733	15.37	0.8227	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			284.66520	302.324	16.09	0.3705	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			846.16520	774.624	16.09	0.6295	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			282.15060	299.588	16.12	0.3678	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			853.65060	781.888	16.12	0.6322	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			287.20020	305.088	16.07	0.3733	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			838.70020	767.388	16.07	0.6267	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			322.33100	332.552	17.24	0.3004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,549.43100	1,468.652	17.24	0.6996	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			320.52830	330.638	17.26	0.2989	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,557.62830	1,476.739	17.26	0.7011	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			324.14930	334.475	17.23	0.3019	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,541.24930	1,460.575	17.23	0.6981	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			479.86780	496.464	17.42	0.3488	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,688.66780	1,608.464	17.42	0.6512	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			477.79000	494.274	17.44	0.3475	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,696.59000	1,616.274	17.44	0.6525	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			475.71840	492.091	17.45	0.3462	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,704.51840	1,624.091	17.45	0.6538	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			561.43380	577.900	18.09	0.3408	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,138.53380	2,058.300	18.09	0.6592	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			559.42300	575.899	18.11	0.3397	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,146.52300	2,066.299	18.11	0.6603	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			563.44770	579.910	18.08	0.3418	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,130.54770	2,050.310	18.08	0.6582	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			2.08730		2.07440			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10950		2.09640			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.13390		2.12050			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.15660		2.14280			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			139.26070	169.710	11.94	0.4172	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			395.26070	296.710	11.94	0.5828	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			209.36490	266.649	12.04	0.5562	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			265.36490	193.649	12.04	0.4438	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			171.32170	214.702	11.99	0.4866	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			327.32170	241.702	11.99	0.5134	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			151.66220	126.247	13.01	0.1571	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,335.65580	1,438.562	12.97	0.8257	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			171.65580	143.562	12.97	0.1743	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,257.63430	1,357.701	12.93	0.8072	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			193.63430	162.701	12.93	0.1928	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,415.66220	1,521.247	13.01	0.8429	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			998.89460	1,065.050	13.23	0.6029	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			693.89460	626.050	13.23	0.3971	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			949.49280	1,014.328	13.31	0.5838	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			744.49280	675.328	13.31	0.4162	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,050.25960	1,117.806	13.16	0.6220	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			645.25960	578.806	13.16	0.3780	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			867.42670	804.390	13.48	0.4044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,148.90670	1,221.009	13.55	0.5801	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			920.90670	855.009	13.55	0.4199	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,243.59770	1,321.417	13.42	0.6112	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			815.59770	755.417	13.42	0.3888	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,195.42670	1,270.390	13.48	0.5956	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.13140		2.11810			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17140		2.15790			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21550		2.20180			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.25750		2.24320			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30360		2.28950			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			1,436.67310	1,310.058	16.95	0.9326	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			22.66840	32.675	16.11	0.0911	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,241.66840	1,118.675	16.11	0.9089	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			19.95030	28.026	16.54	0.0783	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,338.95030	1,214.026	16.54	0.9217	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			17.67310	24.058	16.95	0.0674	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			608.77660	528.438	13.49	0.4317	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			644.40690	695.588	13.62	0.5431	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			665.40690	581.588	13.62	0.4569	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			736.40180	795.497	13.45	0.5935	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			557.40180	481.497	13.45	0.4065	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			687.77660	742.438	13.49	0.5683	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			368.37870	383.767	15.54	0.2624	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,350.37870	2,228.766	15.54	0.7376	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			402.31010	420.512	15.35	0.2837	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,184.31010	2,065.511	15.35	0.7163	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			384.92950	401.683	15.45	0.2729	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,266.92950	2,146.683	15.45	0.7271	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			376.91700	401.552	16.20	0.2279	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,344.91700	3,226.552	16.20	0.7721	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			363.31570	386.905	16.26	0.2208	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,431.31570	3,311.905	16.26	0.7792	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			391.07720	416.790	16.14	0.2353	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,259.07720	3,141.790	16.14	0.7647	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			517.07470	543.769	16.38	0.2545	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,722.07470	3,607.769	16.38	0.7455	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			502.18510	527.861	16.43	0.2481	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,807.18510	3,691.861	16.43	0.7519	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			532.45480	560.197	16.32	0.2610	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,637.45480	3,524.197	16.32	0.7390	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77850		1.77050			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80210		1.79410			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.82710		1.81910			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.85010		1.84190			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			159.41000	177.140	14.17	0.4273	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			354.41000	292.140	14.17	0.5727	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			129.58210	140.630	14.28	0.3622	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			424.58210	355.630	14.28	0.6378	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			194.93990	220.265	14.06	0.4959	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			289.93990	235.265	14.06	0.5041	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			788.75020	825.035	15.36	0.6277	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			447.75020	404.035	15.36	0.3723	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			737.54060	770.946	15.47	0.6012	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			496.54060	449.946	15.47	0.3988	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			842.74420	881.952	15.25	0.6541	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			401.74420	360.952	15.25	0.3459	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			861.60130	888.631	15.80	0.5366	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			870.60130	817.631	15.80	0.4634	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			821.60150	846.905	15.92	0.5182	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			930.60150	875.905	15.92	0.4818	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			903.46450	932.277	15.69	0.5553	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			812.46450	761.277	15.69	0.4447	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,063.15000	1,096.839	15.98	0.5436	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			1,044.15000	995.839	15.98	0.4564	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,023.64890	1,055.810	16.08	0.5287	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			1,104.64890	1,054.810	16.08	0.4713	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,104.19920	1,139.454	15.87	0.5588	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			985.19920	938.454	15.87	0.4412	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			0.13900		0.13830			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13890		0.13740			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13870		0.13640			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13840		0.13560			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13770		0.13440			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.63560		1.61630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65890		1.63940			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68430		1.66430			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70830		1.68770			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.55530		9.55690			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67410		9.67500			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.80420		9.80370			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.92650		9.92440			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.05820		10.05630			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			118.13160	112.277	11.41	0.5457	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			91.23160	86.977	11.41	0.4543	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			112.63040	106.646	11.37	0.5298	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			95.73040	91.346	11.37	0.4702	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			123.78340	118.064	11.45	0.5615	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			86.88340	82.764	11.45	0.4385	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			189.26030	185.986	13.83	0.3830	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			434.26030	431.886	13.83	0.6170	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			186.30480	183.024	13.86	0.3781	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			441.30480	438.924	13.86	0.6219	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			192.26100	188.997	13.81	0.3878	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			427.26100	424.897	13.81	0.6122	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			365.15550	363.236	13.26	0.5007	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			411.45550	409.036	13.26	0.4993	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			361.17900	359.242	13.28	0.4967	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			417.47900	415.042	13.28	0.5033	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			369.17550	367.272	13.24	0.5048	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			405.47550	403.072	13.24	0.4952	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			322.47710	321.107	14.04	0.3928	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			748.07710	744.607	14.04	0.6072	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			319.62630	318.254	14.06	0.3900	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			755.22630	751.754	14.06	0.6100	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			325.35040	323.990	14.02	0.3956	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			740.95040	737.490	14.02	0.6044	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			400.18260	397.864	14.30	0.4078	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			863.88260	859.664	14.30	0.5922	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			397.29360	394.958	14.32	0.4055	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			870.99360	866.758	14.32	0.5945	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			403.09370	400.792	14.29	0.4102	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			856.79370	852.592	14.29	0.5898	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			1.32710		1.31850			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33380		1.32550			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33960		1.33120			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34370		1.33500			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			215.00000	129.000		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			315.00000	229.000		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			115.00000	29.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			55.00000	138.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			45.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			155.00000	238.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			12.00000	96.000		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			88.00000	4.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			112.00000	196.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			0.00000	37.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			50.00000	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			150.00000	63.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			50.00000	137.000		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			1.33350		1.31960			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.33940		1.32540			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.34530		1.33140			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.35080		1.33660			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.35630		1.34230			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.13980		1.13810			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14830		1.14650			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15730		1.15560			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16590		1.16410			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17510		1.17340			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			10.34920		10.29430			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.47680		10.42260			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.62060		10.56540			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.75540		10.70010			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			94.27100	112.217	11.42	0.5188	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			139.97100	103.017	11.42	0.4812	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			90.37290	106.881	11.39	0.5040	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			146.07290	107.681	11.39	0.4960	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			98.30090	117.700	11.46	0.5335	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			134.00090	98.500	11.46	0.4665	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			124.45190	105.255	12.60	0.2412	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			550.67120	586.338	12.57	0.7683	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			118.07120	99.538	12.57	0.2317	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			543.83330	579.171	12.58	0.7636	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			121.23330	102.371	12.58	0.2364	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			537.05190	572.055	12.60	0.7588	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			440.63210	462.838	13.13	0.5582	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			395.23210	362.238	13.13	0.4418	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			436.17030	458.123	13.14	0.5543	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			400.77030	367.523	13.14	0.4457	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			431.74730	453.452	13.16	0.5505	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			406.34730	372.852	13.16	0.4495	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			527.18150	552.752	13.39	0.5503	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			497.08150	467.352	13.39	0.4497	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			522.90100	548.270	13.40	0.5472	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			502.80100	472.870	13.40	0.4528	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			531.49380	557.271	13.38	0.5534	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			491.39380	461.871	13.38	0.4466	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/03/2019 Foreign Exchange Future			2.60090		2.58940			0.0000	0.00	0	25,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.51040		2.49960			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.43400		2.42360			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.37580		2.36380			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>25,000</b>
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			3.06600	4.123	15.94	0.0945	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			143.66600	133.223	15.94	0.9055	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			2.76990	3.499	16.15	0.0815	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			153.36990	142.599	16.15	0.9185	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			3.41030	4.859	15.74	0.1095	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			134.01030	123.959	15.74	0.8905	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.09470	1.039	25.92	0.0092	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,031.49470	1,020.639	25.92	0.9908	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.03230	0.979	25.92	0.0087	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,041.43230	1,030.579	25.92	0.9913	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			1.16080	1.103	25.92	0.0097	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,021.56080	1,010.703	25.92	0.9903	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			158.77120	164.470	16.64	0.6354	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			85.17120	80.470	16.64	0.3646	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			152.67010	158.280	16.58	0.6226	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Put			89.07010	84.280	16.58	0.3774	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Call			164.99680	170.785	16.69	0.6480	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Put			81.39680	76.785	16.69	0.3520	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Call			195.23230	202.145	18.10	0.6316	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Put			111.43230	106.345	18.10	0.3684	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Call			189.38730	196.210	18.06	0.6214	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Put			115.58730	110.410	18.06	0.3786	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Call			183.64550	190.378	18.03	0.6112	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Put			119.84550	114.578	18.03	0.3888	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total Futures</b>									<b>3 670 084 724.30</b>	<b>229,974</b>	<b>1,605,224</b>
<b>Total Options</b>									<b>4 434 530.88</b>	<b>15,600</b>	<b>6,399,966</b>
<b>Grand Total:</b>									<b>3,674,519,255.18</b>	<b>245,574</b>	<b>8,005,190</b>