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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/03/2019 Foreign Exchange Future			14.35380		14.44680			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.36520		14.45850			0.0000	4,040,988,220.80	281,304	657,919
\$ / R On 19/03/2019 Foreign Exchange Future			14.36680		14.46020			0.0000	0.00	0	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.36850		14.46190			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.37180		14.46530			0.0000	0.00	0	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.37680		14.37300			0.0000	287,536,000.00	20,000	20,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.38010		14.47360			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.38180		14.47530			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.38350		14.47690			0.0000	0.00	0	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.38850		14.48190			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.39010		14.48360			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.39340		14.48700			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.39500		14.48860			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.41160		14.50560			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.43010		14.52420			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.43520		14.52930			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.43690		14.53100			0.0000	0.00	0	2,048
\$ / R On 09/05/2019 Foreign Exchange Future			14.45200		14.54630			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.45890		14.55320			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.47090		14.56540			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.48650		14.58090			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			14.48990		14.58440			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.49510		14.58960			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.49690		14.59130			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.50720		14.60180			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.51420		14.60890			0.0000	3,916,598,813.20	269,846	368,143
\$ / R	On	20/06/2019	Foreign Exchange Future			14.52480		14.61950			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.53880		14.63370			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.54410		14.63900			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.54760		14.64260			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.59690		14.69200			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.59860		14.69370			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.61970		14.71520			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.64930		14.74610			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.65450		14.75150			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.65790		14.75510			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.65970		14.75700			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.67910		14.77630			0.0000	3,845,924.20	262	23,860
\$ / R	On	30/09/2019	Foreign Exchange Future			14.70440		14.80070			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.70810		14.80420			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.75990		14.85580			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.81150		14.90880			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.81690		14.91430			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.82050		14.91800			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.83650		14.93450			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.86860		14.96760			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.87220		14.97130			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.92420		15.02380			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.97480		15.07470			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.98030		15.08020			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.00620		15.10650			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.03850		15.13920			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.08980		15.19120			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.15450		15.25660			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.17350		15.27600			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.26200		15.36590			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.35460		15.46020			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>8,248,968,958.20</b>	<b>571,412</b>	<b>1,261,925</b>
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			705.59340	796.200	16.30	1.0000	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			2.39340	0.000	16.30	0.0000	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			507.66690	413.800	16.30	1.0000	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			0.86690	0.000	16.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	0.014	42.41	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,128.50000	4,035.200	21.10	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	21.10	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,718.50000	2,625.216	39.11	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	0.016	39.11	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			156.30660	187.001	15.19	0.6435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			134.80660	72.201	15.19	0.3565	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,698.50720	1,605.239	25.07	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.00720	0.039	25.07	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			750.67550	838.246	20.31	0.9770	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			9.17550	3.446	20.31	0.0230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			714.60010	620.594	17.88	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			6.10010	5.394	17.88	0.0376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			525.34640	603.798	18.47	0.9422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			23.84640	8.999	18.47	0.0578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			999.87130	906.216	19.56	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			1.37130	1.016	19.56	0.0078	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			995.87380	1,086.333	22.51	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			4.37380	1.533	22.51	0.0102	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			81.44590	85.932	14.60	0.4071	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			239.94590	151.132	14.60	0.5929	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,084.92270	1,175.977	23.31	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			3.42270	1.177	23.31	0.0078	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,988.50010	1,895.230	29.06	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00010	0.030	29.06	0.0002	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			609.50650	515.052	17.23	0.9348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			11.00650	9.852	17.23	0.0652	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,948.50020	1,855.231	28.51	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00020	0.031	28.51	0.0002	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			572.02840	477.412	16.99	0.9209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			13.52840	12.212	16.99	0.0791	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			721.85310	808.627	20.04	0.9744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			10.35310	3.827	20.04	0.0256	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,458.61310	1,365.264	22.17	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.11310	0.064	22.17	0.0005	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			253.86340	164.007	14.72	0.6187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			75.36340	78.807	14.72	0.3813	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,621.57150	2,714.822	34.06	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.07150	0.022	34.06	0.0001	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			153.60090	85.029	14.92	0.4048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			135.10090	159.829	14.92	0.5952	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,631.57010	2,724.821	34.12	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.07010	0.021	34.12	0.0001	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,558.53880	1,465.245	23.14	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.03880	0.045	23.14	0.0004	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			480.69960	385.829	16.39	0.8740	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			22.19960	20.629	16.39	0.1260	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,041.55730	3,134.839	39.92	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.05730	0.039	39.92	0.0002	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			114.58930	58.609	15.53	0.3017	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		186.08930	223.409	15.53	0.6983	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,005.75380	1,096.288	22.60	0.9901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		4.25380	1.488	22.60	0.0099	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,141.71200	2,234.862	30.89	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		0.21200	0.062	30.89	0.0004	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		40.84230	16.622	17.51	0.1015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		402.34230	471.422	17.51	0.8985	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,432.96430	1,525.244	26.19	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		1.46430	0.444	26.19	0.0029	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,538.54850	1,445.245	22.86	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		0.04850	0.045	22.86	0.0004	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		206.81520	121.215	14.30	0.5253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		98.31520	106.015	14.30	0.4747	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,204.01160	1,295.647	24.36	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		2.51160	0.847	24.36	0.0055	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,338.71950	1,245.332	21.49	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		0.21950	0.132	21.49	0.0011	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		103.68720	51.617	15.74	0.2719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		205.18720	246.417	15.74	0.7281	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,672.23250	1,765.014	27.78	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.73250	0.214	27.78	0.0014	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,208.94570	1,115.490	20.75	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		0.44570	0.290	20.75	0.0024	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		126.40440	66.456	15.33	0.3338	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		167.90440	201.255	15.33	0.6662	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,542.56450	1,635.115	26.92	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		1.06450	0.316	26.92	0.0020	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		39.32900	15.907	17.58	0.0975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		410.82900	480.707	17.58	0.9025	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,353.25300	1,445.374	25.66	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		1.75300	0.574	25.66	0.0037	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,099.30580	1,005.761	20.13	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		0.80580	0.561	20.13	0.0044	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		37.86750	15.222	17.65	0.0937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		419.36750	490.022	17.65	0.9063	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,921.87060	2,014.907	29.43	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.37060	0.107	29.43	0.0007	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		763.24590	669.282	18.18	0.9710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		4.74590	4.082	18.18	0.0290	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,641.56860	2,734.821	34.19	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.06860	0.021	34.19	0.0001	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		782.78900	688.849	18.30	0.9739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		4.28900	3.649	18.30	0.0261	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		54.99850	23.635	16.97	0.1391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		336.49850	398.435	16.97	0.8609	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,541.63500	3,634.942	49.41	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.13500	0.142	49.41	0.0006	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			676.08810	581.928	17.65	0.9540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			7.58810	6.728	17.65	0.0460	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,561.58120	2,654.824	33.66	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.08120	0.024	33.66	0.0002	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			9.55230	3.568	20.22	0.0238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			741.05230	828.368	20.22	0.9762	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,771.55280	2,864.816	35.05	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.05280	0.016	35.05	0.0001	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			445.33730	350.499	16.15	0.8496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			26.83730	25.299	16.15	0.1504	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			12.15670	4.414	19.69	0.0295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			683.65670	769.214	19.69	0.9705	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,941.73090	4,035.101	57.01	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.23090	0.301	57.01	0.0010	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			12.65340	4.577	19.60	0.0305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			674.15340	759.377	19.60	0.9695	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			17.40380	6.365	19.01	0.0418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			598.90380	681.165	19.01	0.9582	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,511.59030	2,604.827	33.33	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.09030	0.027	33.33	0.0002	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,501.59230	2,594.828	33.26	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.09230	0.028	33.26	0.0002	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,408.64950	1,315.286	21.89	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.14950	0.087	21.89	0.0007	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			743.74910	649.765	18.06	0.9678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			5.24910	4.565	18.06	0.0322	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,121.72270	2,214.865	30.75	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.22270	0.065	30.75	0.0004	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,308.75870	1,215.359	21.32	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.25870	0.158	21.32	0.0013	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,841.54600	2,934.819	36.13	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.04600	0.019	36.13	0.0001	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			910.69820	816.925	19.05	0.9871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			2.19820	1.725	19.05	0.0129	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			76.03490	35.036	16.35	0.1961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			267.53490	319.836	16.35	0.8039	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,841.95840	1,934.933	28.90	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.45840	0.133	28.90	0.0009	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,045.31150	1,136.121	22.95	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			3.81150	1.322	22.95	0.0087	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			960.19260	866.487	19.33	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			1.69260	1.287	19.33	0.0098	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			861.34830	767.509	18.77	0.9830	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			2.84830	2.308	18.77	0.0170	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,065.11080	1,156.047	23.13	0.9918	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			3.61080	1.247	23.13	0.0082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			313.02830	220.191	15.20	0.7123	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			54.52830	54.991	15.20	0.2877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			13.70720	4.924	19.42	0.0328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			655.20720	739.724	19.42	0.9672	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,129.18610	1,035.669	20.30	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			0.68610	0.469	20.30	0.0037	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			42.40880	17.370	17.44	0.1056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			393.90880	462.170	17.44	0.8944	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,373.17460	1,465.338	25.80	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			1.67460	0.538	25.80	0.0035	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			552.70150	632.698	18.67	0.9488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			21.20150	7.899	18.67	0.0512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			148.22450	81.648	14.99	0.3923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			139.72450	166.448	14.99	0.6077	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,059.49760	965.912	19.90	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			0.99760	0.712	19.90	0.0056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			164.68160	92.157	14.78	0.4302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			126.18160	146.957	14.78	0.5698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,522.62890	1,615.135	26.79	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			1.12890	0.335	26.79	0.0022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			561.88330	642.364	18.74	0.9508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			20.38330	7.564	18.74	0.0492	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			770.11980	858.016	20.48	0.9785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			8.61980	3.216	20.48	0.0215	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			618.94580	524.534	17.29	0.9379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			10.44580	9.334	17.29	0.0621	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			946.53680	1,036.586	22.07	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			5.03680	1.786	22.07	0.0119	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			385.53080	452.952	17.38	0.8901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			44.03080	18.152	17.38	0.1099	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,658.51190	1,565.240	24.52	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.01190	0.040	24.52	0.0003	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			841.65710	747.792	18.65	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			3.15710	2.592	18.65	0.0190	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			145.14260	173.185	15.05	0.6198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			143.64260	78.384	15.05	0.3802	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2.92480	0.995	23.83	0.0065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,144.42480	1,235.795	23.83	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.04350	0.021	36.70	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,871.54350	2,964.821	36.70	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,191.54890	5,284.843	61.76	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.04890	0.043	61.76	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			66.91580	69.030	14.90	0.3444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			275.41580	184.230	14.90	0.6556	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			799.35680	887.703	20.75	0.9806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			7.85680	2.903	20.75	0.0194	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			17.39400	15.910	16.69	0.1002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			525.89400	431.110	16.69	0.8998	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			647.41410	553.129	17.47	0.9465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			8.91410	7.929	17.47	0.0535	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,722.13660	1,814.986	28.11	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.63660	0.186	28.11	0.0012	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			6.35950	2.302	21.36	0.0154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			867.85950	957.102	21.36	0.9846	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			6.17380	2.229	21.45	0.0149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			877.67380	967.029	21.45	0.9851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			6.55190	2.378	21.28	0.0159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			858.05190	947.179	21.28	0.9841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			436.61880	341.808	16.09	0.8429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			28.11880	26.608	16.09	0.1571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,658.50000	2,565.217	38.29	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	0.017	38.29	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,398.50000	2,305.221	34.71	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.00000	0.021	34.71	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1.30070	0.958	19.62	0.0074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,009.80070	916.158	19.62	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,958.50000	2,865.213	42.41	0.9999	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			87.70860	95.690	14.92	0.4121	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			247.90860	162.490	14.92	0.5879	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			37.11130	38.662	15.94	0.2015	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			407.31130	315.462	15.94	0.7985	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			44.24280	46.428	15.75	0.2344	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			374.44280	283.228	15.75	0.7656	0.00	0	50,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			63.95920	70.949	15.57	0.3104	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			325.85920	239.449	15.57	0.6896	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			10.44290	14.751	16.64	0.0779	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			675.74290	586.551	16.64	0.9221	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			71.35780	83.299	15.59	0.3235	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			336.65780	255.099	15.59	0.6765	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			148.92520	91.550	15.81	0.3501	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			213.62520	249.750	15.81	0.6499	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			0.00000	166.788	15.15	0.4877	3,335,766.00	20,000	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			0.00000	173.588	15.15	0.5123	3,471,766.00	20,000	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.14210	0.117	24.28	0.0006	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,263.74210	2,170.217	24.28	0.9994	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			512.17510	430.441	15.19	0.8046	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			38.57510	50.341	15.19	0.1954	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			197.55450	138.581	15.97	0.4084	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			223.95450	258.481	15.97	0.5916	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			614.44050	529.497	15.09	0.8721	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			20.84050	29.397	15.09	0.1279	0.00	0	32,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		86.76100	105.198	15.39	0.3292	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		382.06100	306.998	15.39	0.6708	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		40.73600	53.466	15.14	0.2005	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		516.03600	435.266	15.14	0.7995	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		17.48820	25.865	14.92	0.1134	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		652.78820	567.665	14.92	0.8866	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,324.12020	1,411.818	20.63	0.9780	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		11.02020	5.318	20.63	0.0220	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		183.11260	210.303	15.84	0.5060	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		260.01260	193.803	15.84	0.4940	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		981.68690	1,061.421	19.69	0.9434	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		28.58690	14.921	19.69	0.0566	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		375.80510	300.939	15.45	0.6522	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		98.90510	117.439	15.45	0.3478	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		343.97610	271.116	15.55	0.6131	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		117.07610	137.616	15.55	0.3869	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		1,032.91230	939.386	16.12	0.9708	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		6.01230	5.886	16.12	0.0292	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		23.57640	31.579	14.82	0.1311	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		630.47640	545.079	14.82	0.8689	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		2.44820	2.401	20.03	0.0108	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,479.34820	1,385.901	20.03	0.9892	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		345.23520	391.124	16.99	0.6928	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		152.13520	104.625	16.99	0.3072	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		170.94470	194.930	15.54	0.4639	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		302.84470	233.430	15.54	0.5361	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		3.77570	3.192	18.28	0.0139	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,437.37570	1,343.292	18.28	0.9861	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		66.49080	73.648	14.85	0.2276	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		553.49080	467.048	14.85	0.7724	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		192.63970	217.434	15.95	0.4618	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		331.23970	262.434	15.95	0.5382	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		27.61960	30.095	14.42	0.1124	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		756.21960	665.095	14.42	0.8876	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		134.87490	150.328	15.63	0.3223	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		530.47490	451.928	15.63	0.6777	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		714.01960	769.427	18.75	0.7220	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		198.21960	159.527	18.75	0.2780	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		180.48130	198.767	16.14	0.3391	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		599.78130	523.967	16.14	0.6609	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,189.91100	1,259.361	20.24	0.8426	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		110.91100	86.261	20.24	0.1574	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,503.44180	1,578.841	21.10	0.8935	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		74.44180	55.741	21.10	0.1065	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		576.83450	624.766	18.07	0.6474	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		267.83450	221.666	18.07	0.3526	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	30/04/2019	Foreign Exchange Option	14.25	Call			521.21870	450.438	16.48	0.5964	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			240.21870	263.538	16.48	0.4036	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,539.27560	1,445.977	15.12	0.9714	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			8.27560	9.077	15.12	0.0286	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			38.89350	44.599	15.31	0.1102	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,079.89350	991.499	15.31	0.8898	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			550.17910	477.610	16.38	0.6191	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			219.17910	240.710	16.38	0.3809	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			7.35070	7.848	15.48	0.0247	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,618.35070	1,524.748	15.48	0.9753	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			127.40270	138.909	15.87	0.2459	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			813.70270	730.909	15.87	0.7541	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			93.37030	100.918	15.60	0.1949	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			919.67030	832.918	15.60	0.8051	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			244.98460	266.897	16.53	0.3829	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			591.28460	518.897	16.53	0.6171	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			188.78860	206.441	16.08	0.3179	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			701.98860	625.341	16.08	0.6821	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			915.55620	972.806	18.78	0.7246	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			230.95620	193.706	18.78	0.2754	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,116.24500	1,179.287	19.38	0.7785	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			181.64500	150.187	19.38	0.2215	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			284.31400	309.199	16.35	0.4011	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			599.71400	530.099	16.35	0.5989	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			290.70720	315.489	16.20	0.3918	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			641.60720	571.989	16.20	0.6082	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			637.69300	568.746	16.24	0.6012	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			303.29300	328.846	16.24	0.3988	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,368.11800	1,435.197	19.74	0.8099	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			162.51800	135.097	19.74	0.1901	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			665.88620	595.432	16.15	0.6193	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			281.48620	305.532	16.15	0.3807	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,611.38750	1,514.071	14.74	0.9449	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			26.98750	24.171	14.74	0.0551	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			749.46570	799.436	17.92	0.6463	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			323.86570	279.336	17.92	0.3537	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,684.36050	1,756.452	20.47	0.8591	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			118.76050	96.352	20.47	0.1409	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			33.11290	33.708	14.66	0.0734	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,477.51290	1,383.608	14.66	0.9266	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			8.30130	7.508	17.69	0.0165	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,457.90130	2,362.608	17.69	0.9835	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			436.61530	470.356	16.61	0.4885	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			517.91530	457.256	16.61	0.5115	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			668.81010	599.782	16.06	0.6038	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			317.01010	342.582	16.06	0.3962	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			161.70550	175.237	15.31	0.2535	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			933.50550	852.437	15.31	0.7465	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			780.49280	705.876	15.72	0.6694	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			238.69280	258.676	15.72	0.3306	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			725.96540	653.945	15.88	0.6384	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			274.16540	296.745	15.88	0.3616	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			52.93540	55.520	14.71	0.1035	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,232.97830	1,295.234	19.03	0.7605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			426.82920	376.116	17.25	0.4235	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,662.61360	1,565.382	14.73	0.9362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			33.71360	31.182	14.73	0.0638	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			41.68900	42.425	14.60	0.0833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,520.58900	1,426.625	14.60	0.9167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			947.07910	866.156	15.35	0.7441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			24.35110	22.413	15.45	0.0461	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,383.18050	1,448.650	19.42	0.7902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			192.08050	162.850	19.42	0.2098	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,919.84520	3,824.852	20.51	0.9985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.94520	0.652	20.51	0.0015	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			637.92920	681.916	17.25	0.5765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,341.43740	2,245.722	16.91	0.9762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			12.53740	11.522	16.91	0.0238	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			490.96780	527.978	16.70	0.5042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			519.86780	462.178	16.70	0.4958	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,883.25110	1,786.613	15.45	0.9539	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			380.44140	410.143	16.29	0.4358	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			614.26650	549.561	16.31	0.5609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			385.36650	415.361	16.31	0.4391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			624.44770	559.160	16.28	0.5676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			375.54770	404.960	16.28	0.4324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			0.00000	28.599	14.92	0.0586	60,058.95	2,100	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			0.00000	720.301	15.75	0.6685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			0.00000	266.101	15.75	0.3315	558,811.89	2,100	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			978.94860	1,034.757	18.33	0.6975	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			287.84860	248.957	18.33	0.3025	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			619.34140	554.343	16.29	0.5642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			67.57040	71.458	14.83	0.1265	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			584.54470	521.579	16.42	0.5410	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			415.64470	447.379	16.42	0.4590	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,369.48150	1,278.041	14.78	0.8843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			60.58150	63.841	14.78	0.1157	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			0.00000	1,622.800	14.92	0.9414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			225.48870	192.667	18.98	0.2430	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,548.85540	1,453.504	14.57	0.9217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			39.95540	39.304	14.57	0.0783	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			759.19880	807.909	17.65	0.6257	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		368.09880	322.109	17.65	0.3743	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		1,326.47040	1,235.658	14.83	0.8735	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		1,201.07030	1,112.531	14.98	0.8379	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		655.81720	588.807	16.17	0.5876	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		346.91720	374.607	16.17	0.4124	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,980.04130	1,883.634	15.76	0.9600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		21.14130	19.434	15.76	0.0400	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		1,216.58870	1,278.466	18.98	0.7570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		1,120.75360	1,034.060	15.09	0.8116	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		370.68850	399.815	16.26	0.4291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		629.58850	564.015	16.26	0.5709	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,413.05560	1,321.046	14.72	0.8945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		54.15560	56.846	14.72	0.1055	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		92.17030	98.331	14.98	0.1621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		324.01790	350.284	16.08	0.3955	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		188.58770	205.503	15.47	0.2785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		897.48770	819.703	15.47	0.7215	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		710.89850	641.057	16.00	0.6213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		301.99850	326.857	16.00	0.3787	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		111.85360	119.860	15.09	0.1884	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		178.85720	151.119	19.62	0.1963	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,633.74230	1,703.039	20.00	0.8313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		152.64230	127.239	20.00	0.1687	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,135.62070	1,195.551	18.76	0.7385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		244.52070	209.751	18.76	0.2615	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		682.91790	614.484	16.08	0.6045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		248.90450	270.203	15.77	0.3348	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,249.43060	1,312.057	19.07	0.7640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		218.33060	186.257	19.07	0.2360	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		490.69120	435.288	16.86	0.4740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		531.79120	571.088	16.86	0.5260	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,459.95720	1,526.919	19.62	0.8037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		283.19450	244.710	18.37	0.2982	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		831.71600	756.468	15.64	0.6886	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		222.81600	242.268	15.64	0.3114	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		498.77830	442.815	16.82	0.4802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		519.87830	558.615	16.82	0.5198	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		787.80450	714.403	15.77	0.6652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		35.61050	23.955	22.67	0.0372	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		830.16000	881.369	17.88	0.6511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		339.06000	295.568	17.88	0.3489	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		405.41720	436.569	16.38	0.4524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		594.31720	530.769	16.38	0.5476	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		994.29450	1,050.510	18.37	0.7018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		164.05840	137.651	19.84	0.1807	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,643.58160	1,546.296	14.67	0.9344	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	13.00	Put		34.68160	32.096	14.67	0.0656	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		911.49520	832.792	15.43	0.7280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		182.59520	198.592	15.43	0.2720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,386.71050	3,469.755	22.67	0.9628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		221.87830	189.433	19.03	0.2395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		215.68130	234.620	15.61	0.3048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		844.58130	768.820	15.61	0.6952	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,485.77940	1,553.219	19.68	0.8080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		174.67940	147.419	19.68	0.1920	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,555.15840	1,623.451	19.84	0.8193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		168.17910	181.956	15.35	0.2559	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,175.89710	1,236.814	18.87	0.7479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		234.79710	201.014	18.87	0.2521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,421.83540	1,329.720	14.71	0.8965	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,669.17900	2,750.366	21.81	0.9231	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		68.67900	55.166	21.81	0.0769	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		582.05470	623.101	16.94	0.5419	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		481.55470	427.901	16.94	0.4581	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,524.65550	1,591.436	19.49	0.7946	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		198.35550	170.236	19.49	0.2054	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		756.07480	686.396	15.93	0.6234	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		322.37480	347.596	15.93	0.3766	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,837.73420	1,908.861	20.11	0.8405	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		0.00000	278.334	18.18	0.3143	8,071,683.10	29,000	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		42.52620	42.164	14.79	0.0771	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,676.22620	1,580.964	14.79	0.9229	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		895.27320	947.321	17.85	0.6506	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		358.97320	316.122	17.85	0.3494	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		151.43420	127.661	20.11	0.1595	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		728.23080	659.919	16.01	0.6076	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		344.53080	371.119	16.01	0.3924	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		0.00000	788.828	15.62	0.6803	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		0.00000	270.028	15.62	0.3197	7,830,812.00	29,000	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		0.00000	1,069.534	18.18	0.6857	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		59.26960	61.435	14.58	0.1056	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,508.26960	1,415.535	14.58	0.8944	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,944.01230	2,016.207	20.21	0.8477	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		146.61230	123.807	20.21	0.1523	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,293.86200	1,204.949	14.86	0.8380	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		101.26200	107.349	14.86	0.1620	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,686.67380	1,752.172	19.32	0.7805	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		238.67380	209.072	19.32	0.2195	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		855.41140	786.170	15.80	0.6289	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		363.41140	389.270	15.80	0.3711	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		1,996.00450	2,066.249	19.86	0.8232	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		385.79020	412.906	15.88	0.3850	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	31/07/2019	Foreign Exchange Option	16.50	Call			188.00450	163.149	19.86	0.1768	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			62.19070	63.169	14.77	0.0962	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,754.19070	1,660.069	14.77	0.9038	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,047.29680	1,100.703	17.84	0.6519	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			399.29680	357.603	17.84	0.3481	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			827.79020	759.806	15.88	0.6150	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			89.00530	92.977	14.62	0.1328	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,542.70530	1,451.577	14.62	0.8672	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,866.05210	1,933.398	19.46	0.7936	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			231.25210	203.098	19.46	0.2064	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			511.67280	544.796	16.19	0.4428	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			746.87280	684.496	16.19	0.5572	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,850.08990	1,916.680	19.25	0.7752	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			266.18990	235.980	19.25	0.2248	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			941.04930	870.802	15.71	0.6341	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			394.94930	421.502	15.71	0.3659	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,167.56710	2,238.685	19.75	0.8156	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			213.66710	187.985	19.75	0.1844	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			79.13630	81.888	14.76	0.1095	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,825.23630	1,731.188	14.76	0.8905	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,198.71540	1,254.799	17.91	0.6584	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			424.81540	384.099	17.91	0.3416	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			913.51310	844.472	15.79	0.6214	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			417.41310	445.172	15.79	0.3786	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			120.92380	125.651	14.62	0.1549	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,582.42380	1,490.151	14.62	0.8451	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			636.35880	674.512	16.42	0.4801	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			721.45880	662.412	16.42	0.5199	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,322.20170	4,407.549	23.56	0.9325	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			79.20170	67.249	23.56	0.0675	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,031.15880	3,934.077	18.30	0.9925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.85880	4.977	18.30	0.0075	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,317.41140	2,222.302	14.94	0.9392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			41.11140	43.202	14.94	0.0608	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,475.85250	1,536.456	18.37	0.6998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			382.15250	345.556	18.37	0.3002	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,229.33100	1,285.044	17.83	0.6499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			455.63100	414.144	17.83	0.3501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,123.59100	1,045.622	15.29	0.6932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			317.29100	336.522	15.29	0.3068	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,634.48690	2,709.771	20.25	0.8477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			180.78690	158.871	20.25	0.1523	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			980.95090	910.521	15.67	0.6348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			414.65090	441.421	15.67	0.3652	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,205.73490	3,287.489	21.20	0.8860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			132.03490	116.589	21.20	0.1140	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			732.08940	673.792	16.46	0.5142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			675.78940	714.692	16.46	0.4858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,798.53020	3,882.310	22.38	0.9109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			104.83020	91.410	22.38	0.0891	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			453.10810	411.782	17.84	0.3484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,236.80810	1,292.682	17.84	0.6516	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,281.64170	3,363.691	21.35	0.8897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			127.94170	112.791	21.35	0.1103	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			501.45930	456.740	17.54	0.3796	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,105.15930	1,157.640	17.54	0.6204	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,009.19040	3,088.393	20.80	0.8754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			145.49040	127.493	20.80	0.1246	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			916.44510	848.825	15.85	0.6057	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			470.14510	499.725	15.85	0.3943	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,620.30810	4,704.050	23.57	0.9376	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			76.60810	63.150	23.57	0.0624	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,952.95420	4,037.167	22.68	0.9161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			99.25420	86.267	22.68	0.0839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,049.28610	976.090	15.48	0.6640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			362.98610	386.990	15.48	0.3360	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,020.34450	948.294	15.56	0.6518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			384.04450	409.194	15.56	0.3482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,991.63740	4,075.953	22.75	0.9173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			97.93740	85.053	22.75	0.0827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,162.65650	1,082.766	15.22	0.7075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			296.35650	313.666	15.22	0.2925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,625.44350	3,708.693	22.03	0.9045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			111.74350	97.793	22.03	0.0955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,650.72880	1,556.945	14.60	0.8479	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			124.42880	127.845	14.60	0.1521	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,104.39940	1,027.866	15.34	0.6859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			328.09940	348.766	15.34	0.3141	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,306.42460	1,221.734	15.03	0.7557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			230.12460	242.635	15.03	0.2443	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,735.13030	1,639.625	14.58	0.8645	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			108.83030	110.525	14.58	0.1355	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			202.35240	212.815	14.93	0.2223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,378.65240	1,291.915	14.93	0.7777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			215.94010	227.406	14.98	0.2332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,342.24010	1,256.506	14.98	0.7668	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			555.14120	588.757	16.11	0.4349	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			831.44120	767.857	16.11	0.5651	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			762.43880	702.415	16.35	0.5302	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			636.13880	673.315	16.35	0.4698	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,199.58390	1,254.646	17.76	0.6432	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			465.88390	423.746	17.76	0.3568	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,257.29480	1,174.133	15.09	0.7399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			250.99480	265.033	15.09	0.2601	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,606.25640	3,689.446	22.00	0.9038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			112.55640	98.546	22.00	0.0962	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			438.28650	397.920	17.95	0.3385	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,281.98650	1,338.820	17.95	0.6615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			1,031.84200	959.330	15.53	0.6567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			375.54200	400.230	15.53	0.3433	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			866.12470	911.913	16.96	0.5527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			612.42470	561.013	16.96	0.4473	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			846.74970	891.939	16.92	0.5465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			623.04970	571.039	16.92	0.4535	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			679.04320	623.961	16.67	0.4854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			752.74320	794.861	16.67	0.5146	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			0.00000	833.997	15.90	0.5984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			0.00000	514.897	15.90	0.4016	57,153.59	111	111
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,483.71250	1,394.390	14.80	0.8072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			167.41250	175.290	14.80	0.1928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,499.08680	1,409.422	14.78	0.8112	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			162.78680	170.322	14.78	0.1888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			0.00000	1,000.533	17.18	0.5789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			0.00000	519.633	17.18	0.4211	115,358.57	222	111
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,491.38980	1,401.894	14.79	0.8092	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			165.08980	172.794	14.79	0.1908	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,024.59530	954.331	15.64	0.6396	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			423.89530	449.932	15.64	0.3604	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,335.15320	1,391.293	17.98	0.6598	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			455.85320	415.693	17.98	0.3402	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			297.35230	266.039	19.22	0.2320	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,996.65230	2,061.639	19.22	0.7680	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,330.69460	2,400.218	19.71	0.8076	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			241.39460	214.618	19.71	0.1924	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			997.17470	928.018	15.72	0.6279	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			446.47470	473.618	15.72	0.3721	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			94.41340	99.023	14.70	0.1192	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,895.11340	1,803.423	14.70	0.8808	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,624.91650	1,535.170	14.71	0.8283	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			150.71650	157.070	14.71	0.1717	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,167.12190	2,232.034	19.31	0.7647	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			322.92190	291.934	19.31	0.2353	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,107.31490	1,037.132	15.64	0.6448	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			451.51490	477.232	15.64	0.3552	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,494.61120	1,550.772	18.16	0.6649	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,650.54970	1,562.687	14.81	0.8107	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,964.20650	1,874.977	14.64	0.8732	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			108.40650	115.077	14.64	0.1268	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	15.87	Call			480.41120	440.672	18.16	0.3351	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,501.83000	2,570.803	19.78	0.8013	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			267.63000	240.703	19.78	0.1987	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,080.01170	1,010.847	15.72	0.6339	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			474.21170	500.947	15.72	0.3661	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			184.74970	192.787	14.81	0.1893	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,308.89330	2,374.562	19.36	0.7611	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			347.69330	316.062	19.36	0.2389	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,182.49030	1,111.285	15.63	0.6496	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			473.69030	499.785	15.63	0.3504	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,643.96180	2,713.484	19.82	0.7954	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			496.44340	523.485	15.70	0.3607	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			292.76180	264.984	19.82	0.2046	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			118.97600	127.658	14.54	0.1316	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,027.77600	1,939.158	14.54	0.8684	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,626.62160	1,683.702	18.28	0.6671	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			505.42160	465.202	18.28	0.3329	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,155.24340	1,084.985	15.70	0.6393	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			218.31420	228.050	14.89	0.2030	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,692.61420	1,604.950	14.89	0.7970	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			809.63610	847.721	16.54	0.4754	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			887.63610	828.221	16.54	0.5246	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,059.69100	2,963.990	13.43	0.9745	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.19100	17.490	13.43	0.0255	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,562.67510	1,477.947	15.10	0.7561	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			288.17510	301.447	15.10	0.2439	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,295.17170	1,217.818	15.44	0.6778	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,462.85780	1,516.809	17.90	0.6292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,470.31040	1,524.391	17.91	0.6305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			589.92310	545.733	17.88	0.3722	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,455.42310	1,509.233	17.88	0.6278	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,107.16680	1,039.200	15.91	0.6101	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			582.66680	612.700	15.91	0.3899	30,389,905.12	49,600	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			587.35780	543.308	17.90	0.3708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			0.00000	423.124	15.39	0.3085	4,231,236.00	10,000	10,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			0.00000	1,861.613	18.54	0.6853	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			0.00000	448.113	18.54	0.3147	8,962,264.00	20,000	10,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,762.37560	1,821.364	18.47	0.6794	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			496.87560	457.863	18.47	0.3206	22,710,029.60	49,600	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			584.81040	540.891	17.91	0.3695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			332.84410	348.487	15.22	0.2701	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,058.55790	1,970.234	14.50	0.8663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			124.05790	133.734	14.50	0.1337	6,633,221.28	49,600	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,745.36600	2,815.198	19.88	0.7959	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			299.86600	271.698	19.88	0.2041	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			0.00000	1,259.624	15.39	0.6915	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	14.07	Put			430.67170	451.318	15.44	0.3222	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,291.12480	2,355.676	19.26	0.7500	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			375.62480	342.176	19.26	0.2500	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,182.47470	5,264.733	22.91	0.9187	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			116.97470	101.233	22.91	0.0813	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,467.34410	1,384.987	15.22	0.7299	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,456.62790	2,523.135	19.39	0.7574	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			374.22790	341.735	19.39	0.2426	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,262.93060	1,189.339	15.58	0.6548	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			495.33060	520.739	15.58	0.3452	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,792.04520	2,862.170	19.84	0.7896	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			319.64520	290.770	19.84	0.2104	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			130.39550	138.948	14.39	0.1350	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,097.99550	2,007.548	14.39	0.8650	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,772.33010	1,830.807	18.39	0.6699	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			529.93010	489.407	18.39	0.3301	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,235.67880	1,163.042	15.66	0.6452	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			518.07880	544.442	15.66	0.3548	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			252.06450	263.404	14.99	0.2150	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,733.36450	1,645.604	14.99	0.7850	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			284.47690	297.039	15.07	0.2252	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,768.27690	1,681.239	15.07	0.7748	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			825.29010	860.217	16.35	0.4357	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,119.99010	1,055.017	16.35	0.5643	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			317.11720	330.787	15.13	0.2340	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,807.31720	1,721.087	15.13	0.7660	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,214.91230	3,114.426	12.09	0.9748	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			18.41230	18.226	12.09	0.0252	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,565.57640	1,485.390	15.46	0.6980	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			469.07640	489.190	15.46	0.3020	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			846.18000	793.464	17.38	0.4453	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,349.68000	1,397.264	17.38	0.5547	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,022.11120	3,091.924	19.84	0.7685	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			398.61120	368.124	19.84	0.2315	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			843.00120	790.422	17.39	0.4439	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,356.50120	1,404.222	17.39	0.5561	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			839.83580	787.399	17.40	0.4426	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,363.33580	1,411.199	17.40	0.5574	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			348.50750	366.814	15.26	0.2422	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,847.70750	1,765.314	15.26	0.7578	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			379.01170	400.216	15.36	0.2495	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,880.21170	1,800.016	15.36	0.7505	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			409.81260	439.563	15.52	0.2562	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,926.41260	1,854.063	15.52	0.7438	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,205.42950	1,168.238	17.28	0.5377	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,109.42950	1,174.738	17.28	0.4623	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	12/06/2020	Foreign Exchange Option	15.16	Call			1,213.20050	1,175.902	17.26	0.5404	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,097.20050	1,162.402	17.26	0.4596	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,209.30430	1,172.066	17.27	0.5390	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,103.30430	1,168.566	17.27	0.4610	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,242.49540	1,298.053	17.33	0.4732	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,238.39540	1,190.053	17.33	0.5268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,348.45780	1,285.981	17.12	0.5413	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,248.25780	1,291.381	17.12	0.4587	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,356.00060	1,293.467	17.10	0.5437	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,235.80060	1,278.867	17.10	0.4563	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,352.22270	1,289.804	17.11	0.5425	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,242.02270	1,285.204	17.11	0.4575	0.00	0	0
<b>Total \$ / R Option</b>												<b>96,428,066.10</b>	<b>281,333</b>	<b>6,116,365</b>
<b>Total \$ / R</b>												<b>8,345,397,024.30</b>	<b>852,745</b>	<b>7,378,290</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.36520		14.45850			0.0000	0.00	0	61
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.51420		14.60890			0.0000	0.00	0	465
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.67910		14.77630			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.83650		14.93450			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.00620		15.10650			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>526</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			45,410.58650	35,924.889	16.21	0.8561	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			2,560.58650	2,404.889	16.21	0.1439	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			44,533.73080	35,049.913	16.15	0.8496	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			2,683.73080	2,529.913	16.15	0.1504	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			46,292.34450	36,805.530	16.27	0.8623	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			2,442.34450	2,285.530	16.27	0.1377	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			61,934.13920	55,429.050	16.29	0.5642	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			38,044.13920	41,009.050	16.29	0.4358	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			61,426.64660	54,950.502	16.31	0.5609	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			38,536.64660	41,530.502	16.31	0.4391	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			62,444.77170	55,910.778	16.27	0.5676	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			37,554.77170	40,490.778	16.27	0.4324	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			74,064.43040	68,173.527	16.42	0.5188	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			66,434.43040	70,263.527	16.42	0.4812	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			73,635.51860	67,772.068	16.44	0.5165	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			67,005.51860	70,862.068	16.44	0.4835	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			74,495.68540	68,581.099	16.41	0.5210	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			65,865.68540	69,671.099	16.41	0.4790	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			132,587.03060	124,752.562	15.40	0.6876	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			41,137.03060	43,102.562	15.40	0.3124	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			131,968.07300	124,152.999	15.41	0.6856	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			41,518.07300	43,502.999	15.41	0.3144	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			133,207.66200	125,354.317	15.39	0.6895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			40,757.66200	42,704.317	15.39	0.3105	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.68	Call			120,462.36560	113,829.249	16.21	0.5856	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.68	Put			77,812.36560	81,209.249	16.21	0.4144	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Call			120,004.05160	113,386.929	16.22	0.5839	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Put			78,354.05160	81,766.929	16.22	0.4161	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Call			120,921.90060	114,272.783	16.19	0.5872	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			77,271.90060	80,652.783	16.19	0.4128	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>526</b>
£ / R	On 18/03/2019	Foreign Exchange Future				18.79070		18.89150			0.0000	3,252,444,681.60	173,088	58,148
£ / R	On 29/03/2019	Foreign Exchange Future				18.82540		18.92690			0.0000	0.00	0	80
£ / R	On 15/04/2019	Foreign Exchange Future				18.87850		18.98010			0.0000	0.00	0	43
£ / R	On 26/04/2019	Foreign Exchange Future				18.91290		19.01470			0.0000	0.00	0	120
£ / R	On 29/04/2019	Foreign Exchange Future				18.92230		19.02420			0.0000	0.00	0	27
£ / R	On 14/06/2019	Foreign Exchange Future				19.06870		19.17130			0.0000	3,300,734,763.90	173,097	181,005
£ / R	On 16/09/2019	Foreign Exchange Future				19.37250		19.47810			0.0000	0.00	0	19,514
£ / R	On 13/12/2019	Foreign Exchange Future				19.65990		19.76660			0.0000	0.00	0	12,565
£ / R	On 16/03/2020	Foreign Exchange Future				19.97220		20.07890			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>6,553,179,445.50</b>	<b>346,185</b>	<b>271,502</b>
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			2,549.48920	2,649.520	30.63	0.9990	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			0.98920	0.220	30.63	0.0010	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Put			1,122.16840	1,214.565	22.61	0.9759	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Call			13.66840	5.265	22.61	0.0241	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		20.18	Put			1,298.10010	1,392.795	23.82	0.9840	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.18	Call			9.60010	3.495	23.82	0.0160	0.00	0	1,500
£ / R	On 18/03/2019	Foreign Exchange Option		19.00	Put			262.05040	296.615	16.49	0.6822	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.00	Call			153.55040	87.315	16.49	0.3178	0.00	0	2,500
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Call			903.95550	802.819	19.62	0.9447	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Put			12.45550	12.119	19.62	0.0553	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			636.34050	533.786	18.06	0.8627	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			34.84050	33.086	18.06	0.1373	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.87	Put			187.50930	206.207	15.72	0.5724	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.87	Call			209.00930	126.907	15.72	0.4276	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Call			97.53090	49.816	17.61	0.1977	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Put			396.03090	449.116	17.61	0.8023	0.00	0	1,000
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			627.52380	524.924	18.00	0.8585	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			36.02380	34.224	18.00	0.1415	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			618.74190	516.099	17.95	0.8543	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			37.24190	35.399	17.95	0.1457	0.00	0	0
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Put			27.62700	37.401	15.33	0.1175	0.00	0	0
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Call			864.52700	772.801	15.33	0.8825	0.00	0	0
£ / R	On 15/04/2019	Foreign Exchange Option		18.11	Put			82.47860	86.916	14.99	0.1792	0.00	0	0
£ / R	On 15/04/2019	Foreign Exchange Option		18.11	Call			952.57860	855.416	14.99	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	26/04/2019	Foreign Exchange Option	18.11	Put			111.41290	116.788	15.07	0.2012	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,016.11290	919.688	15.07	0.7988	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			51.25420	53.837	15.12	0.1050	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,395.45420	1,296.137	15.12	0.8950	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			915.30700	826.401	15.15	0.6330	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			374.00700	387.702	15.15	0.3670	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			909.15450	820.401	15.15	0.6304	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			377.85450	391.701	15.15	0.3696	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			921.48900	832.425	15.15	0.6356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			370.18900	383.725	15.15	0.3644	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			184.64650	188.790	15.14	0.2162	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,355.94650	1,257.490	15.14	0.7838	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,205.36300	1,114.902	14.87	0.6251	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			557.26300	572.402	14.87	0.3749	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,217.12030	1,126.455	14.87	0.6289	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			549.02030	563.955	14.87	0.3711	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			361.37390	368.394	14.85	0.2737	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,569.47390	1,470.894	14.85	0.7263	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,211.22950	1,120.666	14.87	0.6270	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			553.12950	568.166	14.87	0.3730	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			981.42350	912.127	15.40	0.4802	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,184.82350	1,222.227	15.40	0.5198	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			989.54720	920.016	15.39	0.4832	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,172.94720	1,210.116	15.39	0.5168	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			985.47460	916.065	15.40	0.4817	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,178.87460	1,216.165	15.40	0.5183	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,169.03300	1,104.999	15.60	0.4901	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,390.13300	1,432.799	15.60	0.5099	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,165.02600	1,101.089	15.60	0.4889	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,396.12600	1,438.889	15.60	0.5111	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,173.04430	1,108.922	15.60	0.4913	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,384.14430	1,426.722	15.60	0.5087	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>6,553,179,445.50</b>	<b>346,185</b>	<b>279,002</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12920		0.13030			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13150		0.13250			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13400		0.13510			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13640		0.13750			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.14020			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			130.32820	168.107	17.32	0.5969	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,030.03570	1,920.026	32.74	0.9998	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.03570	0.026	32.74	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	0.12	Call			1,032.75400	921.024	22.18	0.9923	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			2.75400	1.024	22.18	0.0077	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			160.32820	88.107	17.32	0.4031	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			997.78860	1,076.199	19.92	0.7142	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,287.45510	1,201.024	14.73	0.8953	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			37.45510	51.024	14.73	0.1047	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			595.45560	543.087	17.45	0.5688	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			345.45560	393.087	17.45	0.4312	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			247.78860	226.198	19.92	0.2858	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,015.18000	1,088.740	19.11	0.5986	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,606.16320	1,513.883	15.22	0.8560	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			96.16320	113.883	15.22	0.1440	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			935.79070	872.888	17.26	0.6202	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			425.79070	472.888	17.26	0.3798	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			525.18000	488.740	19.11	0.4014	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,879.29010	1,797.097	15.46	0.8458	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			129.29010	157.097	15.46	0.1542	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,214.06570	1,156.077	17.20	0.6538	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			464.06570	516.077	17.20	0.3462	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			774.81450	738.488	18.91	0.4698	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,024.81450	1,098.488	18.91	0.5302	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,058.38410	1,022.419	19.04	0.5249	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,038.38410	1,112.419	19.04	0.4751	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			734.41850	713.320	20.32	0.3952	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,714.41850	1,803.320	20.32	0.6048	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,526.36010	1,469.207	17.50	0.6814	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			506.36010	559.207	17.50	0.3186	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	18/03/2019	Foreign Exchange Future			16.15600		16.24320			0.0000	1,049,364,512.00	64,952	73,930
€ / R	On	29/03/2019	Foreign Exchange Future			16.19190		16.27980			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.24700		16.33510			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.28280		16.37110			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.43120		16.52030			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.44470		16.53400			0.0000	1,071,240,647.40	65,142	88,105
€ / R	On	14/08/2019	Foreign Exchange Future			16.65170		16.74190			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.76350		16.85590			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.06860		17.16240			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.28030		17.37580			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.40360		17.50080			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>2,120,605,159.40</b>	<b>130,094</b>	<b>201,802</b>
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.06090	0.035	39.09	0.0002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			107.40410	110.057	12.67	0.4881	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	17.33	Call			3.93320	1.185	20.81	0.0078	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,090.73320	1,175.185	20.81	0.9922	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			213.37720	127.482	12.78	0.5398	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			100.17720	101.482	12.78	0.4602	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,406.86090	3,494.035	39.09	0.9998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			11.09300	8.308	15.90	0.0546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			62.07530	58.083	13.55	0.2993	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			305.27530	214.083	13.55	0.7007	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			206.94180	121.701	12.72	0.5259	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			103.74180	105.701	12.72	0.4741	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			200.60410	116.057	12.67	0.5119	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			654.29300	564.308	15.90	0.9454	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			251.02570	278.401	14.45	0.5908	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			210.82570	150.301	14.45	0.4092	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			292.87610	318.532	15.02	0.5081	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			347.97610	285.532	15.02	0.4919	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			407.02460	439.869	15.86	0.5481	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			358.12460	302.669	15.86	0.4519	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			15.41450	14.439	15.35	0.0290	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,285.71450	2,195.639	15.35	0.9710	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			412.12260	365.689	16.19	0.3972	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			738.12260	780.989	16.19	0.6028	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,278.82450	1,194.382	13.93	0.8425	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			94.82450	99.682	13.93	0.1575	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			408.87680	362.704	16.21	0.3946	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			744.87680	788.004	16.21	0.6054	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			405.65300	359.741	16.23	0.3920	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			751.65300	795.041	16.23	0.6080	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			336.03250	354.337	14.46	0.3264	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,047.93250	976.037	14.46	0.6736	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,030.80790	3,105.500	19.60	0.8903	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			122.70790	107.200	19.60	0.1097	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			926.52160	858.478	14.73	0.6210	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			424.62160	446.778	14.73	0.3790	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			580.97340	529.767	15.82	0.4388	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			849.07340	888.067	15.82	0.5612	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,374.69180	1,425.500	16.69	0.6647	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,769.14010	1,827.539	17.44	0.7334	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			355.04010	321.039	17.44	0.2666	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			458.16410	416.739	16.71	0.3337	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,382.26410	1,433.239	16.71	0.6663	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			223.17550	232.853	14.02	0.2264	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,044.09530	2,105.724	17.89	0.7713	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			299.99530	269.224	17.89	0.2287	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			455.75500	414.488	16.72	0.3322	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,389.85500	1,440.988	16.72	0.6678	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			460.59180	419.000	16.69	0.3353	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,459.07550	1,376.353	14.02	0.7736	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,446.31110	1,367.175	14.36	0.6932	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			433.91110	448.575	14.36	0.3068	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,697.71010	3,773.970	19.78	0.8440	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,500.58870	1,547.303	16.54	0.6181	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,459.33770	3,367.776	14.14	0.9663	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			26.93770	29.176	14.14	0.0337	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			240.11010	222.570	19.78	0.1560	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			650.28780	603.351	16.56	0.3806	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,507.88780	1,554.751	16.56	0.6194	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			647.60530	600.813	16.57	0.3793	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,515.20530	1,562.213	16.57	0.6207	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			652.98870	605.903	16.54	0.3819	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			831.81760	859.943	15.16	0.4266	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,207.61760	1,140.243	15.16	0.5734	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			870.29010	899.386	15.24	0.4377	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,176.09010	1,109.686	15.24	0.5623	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			652.37480	675.671	14.77	0.3695	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,378.17480	1,305.971	14.77	0.6305	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			783.59710	810.471	15.06	0.4121	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,249.39710	1,180.771	15.06	0.5879	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			791.26560	741.924	16.67	0.3936	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,760.46560	1,808.324	16.67	0.6064	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			796.68690	747.088	16.64	0.3959	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,745.88690	1,793.488	16.64	0.6041	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			793.97090	744.501	16.65	0.3947	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,753.17090	1,800.901	16.65	0.6053	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>2,120,605,159.40</b>	<b>130,094</b>	<b>466,730</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.13960		10.18250			0.0000	70,977.20	7	4,955
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.25830		10.30150			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.39190		10.43670			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.52160		10.56660			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.66220		10.70790			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>70,977.20</b>	<b>7</b>	<b>21,609</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			199.60690	223.404	13.44	0.8630	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			30.35810	12.089	13.57	0.1281	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			207.85810	232.489	13.57	0.8719	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			28.70470	11.240	13.69	0.1199	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			216.20470	241.640	13.69	0.8801	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			32.10690	13.004	13.44	0.1370	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			791.03650	815.107	14.55	0.8169	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	11.01	Call			91.06990	72.151	14.57	0.1804	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			799.56990	823.851	14.57	0.8196	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			89.62730	70.917	14.60	0.1776	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			808.12730	832.617	14.60	0.8224	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			92.53650	73.407	14.55	0.1831	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			273.56640	239.743	12.96	0.3758	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			586.86640	597.843	12.96	0.6242	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			270.55370	236.938	12.98	0.3722	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			593.85370	605.038	12.98	0.6278	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			267.57360	234.168	13.00	0.3687	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			600.87360	612.268	13.00	0.6313	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			351.47170	322.643	13.14	0.4007	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			684.87170	701.043	13.14	0.5993	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			348.35950	319.677	13.15	0.3978	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			691.75950	708.077	13.15	0.6022	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			354.61160	325.634	13.12	0.4036	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			678.01160	694.034	13.12	0.5964	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			754.97480	772.606	13.31	0.6277	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			321.57480	294.206	13.31	0.3723	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			773.50270	793.870	13.28	0.5792	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			428.21720	403.003	13.30	0.4183	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			780.31720	800.803	13.30	0.5817	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			425.05560	399.964	13.31	0.4158	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			787.15560	807.764	13.31	0.5842	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			431.40270	406.070	13.28	0.4208	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>70,977.20</b>	<b>7</b>	<b>22,609</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.71560		10.77110			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.84870		10.90510			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.99500		11.05280			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.13440		11.19270			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.28480		11.34530			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			116.13650	68.320	12.71	0.4731	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			75.03650	82.720	12.71	0.5269	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			110.06320	64.383	12.82	0.4525	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			78.96320	88.783	12.82	0.5475	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			122.36910	72.464	12.61	0.4941	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			71.26910	76.864	12.61	0.5059	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			374.97970	337.724	14.20	0.5392	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			269.87970	289.024	14.20	0.4608	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			369.97240	332.990	14.22	0.5341	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			274.87240	294.290	14.22	0.4659	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	14/06/2019	Foreign Exchange Option	10.79	Call			380.04050	342.510	14.18	0.5443	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			264.94050	283.810	14.18	0.4557	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			328.64450	303.058	14.78	0.3902	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			665.84450	698.058	14.78	0.6098	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			325.56720	300.154	14.80	0.3873	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			672.76720	705.154	14.80	0.6127	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			331.75050	305.990	14.76	0.3932	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			658.95050	690.990	14.76	0.6068	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			420.91150	392.269	14.54	0.4132	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			768.21150	797.869	14.54	0.5868	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			417.73550	389.242	14.55	0.4107	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			775.03550	804.842	14.55	0.5893	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			424.11190	395.320	14.52	0.4158	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			761.41190	790.920	14.52	0.5842	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			515.03650	483.316	14.44	0.4327	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			859.73650	888.516	14.44	0.5673	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			511.77120	480.190	14.45	0.4305	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			866.47120	895.390	14.45	0.5695	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			518.32330	486.463	14.42	0.4349	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			853.02330	881.663	14.42	0.5651	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.23870		14.35750			0.0000	1,423,870.00	100	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.50580		14.62730			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.80110		14.92640			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.08420		15.21280			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.39600		15.52740			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,423,870.00</b>	<b>100</b>	<b>1,493</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			88.85970	41.071	15.62	0.2314	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			201.35970	272.371	15.62	0.7686	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			85.83980	39.317	15.69	0.2229	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			208.33980	280.617	15.69	0.7771	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			91.97740	42.901	15.54	0.2402	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			194.47740	264.201	15.54	0.7598	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			421.40870	374.288	16.07	0.4419	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			524.10870	598.488	16.07	0.5581	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			417.61960	370.868	16.10	0.4388	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			530.31960	605.068	16.10	0.5612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			425.23060	377.738	16.05	0.4451	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			517.93060	591.938	16.05	0.5549	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			422.52320	386.326	17.11	0.3402	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,186.12320	1,275.226	17.11	0.6598	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			420.02910	384.034	17.13	0.3385	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,193.62910	1,282.934	17.13	0.6615	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			425.03360	388.633	17.10	0.3419	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,178.63360	1,267.533	17.10	0.6581	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			606.21960	564.362	17.34	0.3844	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,343.41960	1,430.162	17.34	0.6156	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			603.49180	561.810	17.36	0.3830	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,350.69180	1,437.610	17.36	0.6170	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			600.77790	559.276	17.37	0.3815	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,357.97790	1,445.076	17.37	0.6185	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			678.38330	639.486	17.93	0.3684	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,780.98330	1,873.486	17.93	0.6316	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			675.95730	637.191	17.95	0.3673	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,788.55730	1,881.191	17.95	0.6327	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			680.82590	641.786	17.92	0.3696	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,773.42590	1,865.786	17.92	0.6304	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>1,423,870.00</b>	<b>100</b>	<b>1,493</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.13340		2.14790			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15520		2.16990			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.17910		2.19400			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.20140		2.21640			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	Put			54.37180	56.736	15.00	0.2207	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			709.15160	561.765	15.74	0.8798	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			30.15160	27.765	15.74	0.1202	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			619.63620	473.962	15.37	0.8355	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			40.63620	39.962	15.37	0.1645	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			533.37180	390.736	15.00	0.7793	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			61.25780	62.956	13.44	0.0894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,970.16340	1,825.656	13.44	0.8981	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			71.16340	73.656	13.44	0.1019	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,881.33150	1,737.768	13.44	0.8845	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			82.33150	85.768	13.44	0.1155	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,060.25780	1,914.956	13.44	0.9106	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,463.97180	1,343.651	13.43	0.6845	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			423.97180	452.651	13.43	0.3155	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,395.77620	1,283.381	13.50	0.6661	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			455.77620	492.381	13.50	0.3339	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	16/09/2019	Foreign Exchange Option	2.08	Call			1,533.87640	1,405.934	13.36	0.7027	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			393.87640	414.934	13.36	0.2973	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,594.04950	1,479.185	13.61	0.6470	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			630.04950	665.184	13.61	0.3530	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,713.22480	1,593.643	13.47	0.6774	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			549.22480	579.643	13.47	0.3226	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,652.81910	1,535.569	13.54	0.6622	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			588.81910	621.569	13.54	0.3378	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			2.16560		2.17740			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20540		2.21750			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24940		2.26190			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.29160		2.30430			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33790		2.35100			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			861.59330	960.070	19.92	0.9373	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			49.75940	25.295	18.62	0.0973	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			675.75940	769.295	18.62	0.9027	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			41.89650	20.583	19.38	0.0791	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			767.89650	864.583	19.38	0.9209	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			35.59330	16.070	19.92	0.0627	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			312.99160	329.098	13.58	0.3195	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,024.06610	921.949	13.65	0.6554	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			349.06610	367.949	13.65	0.3446	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			962.67050	863.491	13.73	0.6300	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			387.67050	409.491	13.73	0.3700	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,087.99160	983.098	13.58	0.6805	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			493.46790	438.341	15.29	0.2966	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,874.46790	1,944.341	15.29	0.7034	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			540.49410	481.384	15.09	0.3208	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,721.49410	1,787.384	15.09	0.6792	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			516.42530	459.332	15.19	0.3085	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,797.42530	1,865.332	15.19	0.6915	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			502.67100	450.052	16.01	0.2520	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,859.67100	2,934.052	16.01	0.7480	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			486.05240	433.274	16.07	0.2441	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,943.05240	3,017.275	16.07	0.7559	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			519.94510	467.512	15.95	0.2602	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,776.94510	2,851.512	15.95	0.7398	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			669.41160	612.230	16.05	0.2824	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,159.41160	3,233.230	16.05	0.7176	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			649.89810	594.004	16.11	0.2754	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,239.89810	3,315.004	16.11	0.7246	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			630.99330	576.358	16.17	0.2685	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,320.99330	3,397.358	16.17	0.7315	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83060		1.84270			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85370		1.86600			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.87860		1.89140			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90160		1.91450			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			567.43790	445.554	17.12	0.8310	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			40.43790	39.554	17.12	0.1690	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			483.51700	363.940	16.81	0.7691	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			56.51700	57.940	16.81	0.2309	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			655.43740	532.404	17.42	0.8798	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			28.43740	26.404	17.42	0.1202	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,259.71890	1,151.980	15.34	0.7586	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			199.71890	214.980	15.34	0.2414	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,188.75320	1,083.651	15.47	0.7340	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			228.75320	246.652	15.47	0.2660	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,333.25080	1,223.074	15.22	0.7824	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			173.25080	186.074	15.22	0.2176	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,250.23610	1,156.049	15.65	0.6322	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			536.23610	570.049	15.65	0.3678	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,195.77960	1,104.091	15.77	0.6132	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			581.77960	618.091	15.77	0.3868	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,306.74950	1,210.098	15.53	0.6512	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			492.74950	524.098	15.53	0.3488	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,460.23300	1,367.423	15.86	0.6207	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			715.23300	751.423	15.86	0.3793	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,408.76080	1,317.967	15.96	0.6054	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			763.76080	801.967	15.96	0.3946	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,513.39350	1,418.578	15.76	0.6362	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			668.39350	702.578	15.76	0.3638	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			0.14400		0.14500			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14400		0.14440			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14370		0.14320			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14300		0.14220			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14250		0.14100			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 KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.65360		1.64420			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67650		1.66690			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.70140		1.69190			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.72490		1.71520			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			9.80780		9.82870			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92620		9.94740			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.05620		10.07900			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.17970		10.20280			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.31140		10.33740			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			312.35890	286.089	15.31	0.9140	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			13.65890	8.289	15.31	0.0860	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			303.30420	276.724	15.18	0.9079	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			14.60420	8.924	15.18	0.0921	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			321.47090	295.501	15.44	0.9197	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			12.77090	7.701	15.44	0.0803	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			298.84320	275.945	13.51	0.5174	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			271.44320	269.745	13.51	0.4826	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			294.14110	271.371	13.53	0.5116	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			276.74110	275.171	13.53	0.4884	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			303.59980	280.578	13.50	0.5232	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			266.19980	264.378	13.50	0.4768	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			512.05270	485.985	13.09	0.6053	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			283.05270	279.785	13.09	0.3947	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			506.66960	480.650	13.10	0.6011	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			287.66960	284.450	13.10	0.3989	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			517.47870	491.365	13.08	0.6095	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			278.47870	275.165	13.08	0.3905	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			432.90510	412.744	13.83	0.4692	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			580.10510	583.044	13.83	0.5308	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			429.20700	409.126	13.85	0.4661	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			586.40700	589.426	13.85	0.5339	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			436.63360	416.393	13.82	0.4723	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			573.83360	576.693	13.82	0.5277	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			508.26380	489.006	14.03	0.4718	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			690.86380	697.606	14.03	0.5282	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			504.63720	485.442	14.05	0.4692	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	10.53	Put			697.23720	704.042	14.05	0.5308	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			511.92020	492.591	14.02	0.4744	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			684.52020	691.191	14.02	0.5256	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			1.34110		1.34230			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34730		1.34860			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35270		1.35430			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35900		1.35830			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			23.00000	11.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	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			77.00000	89.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			123.00000	111.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			286.00000	273.000		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			186.00000	173.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			386.00000	373.000		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			243.00000	227.000		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			143.00000	127.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			343.00000	327.000		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			183.00000	190.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			83.00000	90.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			283.00000	290.000		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			1.30810		1.30660			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31380		1.31230			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31970		1.31820			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32510		1.32350			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33090		1.32920			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			1.12470		1.12340			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.13300		1.13180			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.14200		1.14070			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.15040		1.14920			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.15980		1.15850			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			10.57260		10.64160			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.70060		10.77010			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.84280		10.91480			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.98020		11.05300			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			319.10230	247.072	14.59	0.8667	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			17.50230	14.472	14.59	0.1333	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			310.21500	238.118	14.48	0.8580	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			18.61500	15.518	14.48	0.1420	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			328.05100	256.095	14.71	0.8749	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			16.45100	13.495	14.71	0.1251	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			50.14630	54.891	12.87	0.1471	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			827.01840	761.924	12.84	0.8603	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			46.91840	51.324	12.84	0.1397	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			818.61260	753.686	12.85	0.8566	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			48.51260	53.086	12.85	0.1434	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			810.24630	745.491	12.87	0.8529	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			642.66400	587.727	13.25	0.6423	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			247.86400	264.927	13.25	0.3577	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			636.80620	582.141	13.26	0.6385	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			252.00620	269.341	13.26	0.3615	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			630.98890	576.593	13.28	0.6346	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			256.18890	273.793	13.28	0.3654	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			730.52950	677.316	13.49	0.6189	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			347.52950	367.116	13.49	0.3811	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			725.11020	672.117	13.50	0.6158	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			352.11020	371.917	13.50	0.3842	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			735.98210	682.550	13.48	0.6220	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			342.98210	362.350	13.48	0.3780	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			2.62730		2.64280			0.0000	0.00	0	25,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.52980		2.54480			0.0000	0.00	0	1,400
TRY / R On 16/09/2019 Foreign Exchange Future			2.44300		2.45720			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.37450		2.38850			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>26,400</b>
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			5.91820	2.319	19.09	0.0753	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			93.11820	105.019	19.09	0.9247	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			5.01350	1.986	19.76	0.0641	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			102.21350	114.686	19.76	0.9359	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			6.99830	2.728	18.41	0.0890	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			84.19830	95.428	18.41	0.9110	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.79080	1.075	27.06	0.0095	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			986.99080	1,001.275	27.06	0.9905	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.69450	1.011	27.06	0.0090	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			996.89450	1,011.211	27.06	0.9910	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			1.89220	1.142	27.06	0.0101	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			977.09220	991.342	27.06	0.9899	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			183.68050	170.748	17.24	0.6461	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			76.48050	77.748	17.24	0.3539	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			177.23620	164.390	17.17	0.6336	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Put			80.03620	81.390	17.17	0.3664	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Call			190.51350	177.228	17.30	0.6585	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.34	Put			73.31350	74.228	17.30	0.3415	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Call			214.01890	202.546	18.64	0.6298	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.28	Put			105.51890	108.046	18.64	0.3702	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Call			207.91700	196.504	18.59	0.6197	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.29	Put			109.41700	112.004	18.59	0.3803	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Call			201.91340	190.561	18.54	0.6096	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Option	2.30	Put			113.41340	116.061	18.54	0.3904	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>26,400</b>
<b>Total Futures</b>									<b>16 924 248 410.30</b>	<b>1,047,798</b>	<b>1,802,430</b>
<b>Total Options</b>									<b>96 428 066.10</b>	<b>281,333</b>	<b>6,389,793</b>
<b>Grand Total:</b>									<b>17,020,676,476.40</b>	<b>1,329,131</b>	<b>8,192,223</b>