



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/01/2019 Foreign Exchange Future			13.87000		14.17210			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			13.87090		14.17350			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			13.87860		14.18050			0.0000	0.00	0	174
\$ / R On 16/01/2019 Foreign Exchange Future			13.88010		14.18210			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.88170		14.18380			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.88320		14.18540			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.88800		14.19040			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.89420		14.19700			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.90210		14.20530			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.90370		14.20690			0.0000	0.00	0	2,002
\$ / R On 13/02/2019 Foreign Exchange Future			13.92430		14.22880			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.92760		14.23230			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.94430		14.24960			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.94940		14.25480			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			13.95610		14.26170			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.95770		14.26340			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.96780		14.27380			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.98040		14.28580			0.0000	805,075,314.40	57,586	509,455
\$ / R On 27/03/2019 Foreign Exchange Future			13.99660		14.30120			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.00020		14.30470			0.0000	0.00	0	5,111
\$ / R On 02/04/2019 Foreign Exchange Future			14.00740		14.31150			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Future			14.01280		14.31670			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.04870		14.35370			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.05550		14.36080			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.10790		14.41580			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.11300		14.42110			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.11460		14.42290			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.13150		14.44060			0.0000	918,547.50	65	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.14170		14.45130			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.15520		14.46540			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.16030		14.47080			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.16370		14.47430			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.21320		14.52520			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.21500		14.52710			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.23650		14.54900			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.26700		14.58010			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.27230		14.58560			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.27590		14.58920			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.27770		14.59110			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.29740		14.61120			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.32250		14.63680			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.32610		14.64040			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.38180		14.69490			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.43870		14.74970			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.44460		14.75540			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.44850		14.75920			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.46620		14.77620			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.50150		14.81020			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.50540		14.81400			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.56730		14.87570			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.63530		14.94360			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.66590		14.97420			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.70320		15.01140			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.76240		15.07050			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.83690		15.14490			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.85880		15.16680			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.95960		15.26750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.06470		15.37260			0.0000	0.00	0	0
Total \$ / R Future												805,993,861.90	57,651	760,323
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			49.60410	250.000	20.45	1.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			101.70410	0.000	20.45	0.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			0.58630	0.000	20.45	0.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			532.68630	230.000	20.45	1.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			484.85760	780.000	20.45	1.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			6.95760	0.000	20.45	0.0000	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			322.68200	574.417	25.40	0.9586	0.00	0	0

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\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call		56.18200	5.317	25.40	0.0414	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call		375.91690	154.520	17.71	0.5256	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put		55.41690	135.920	17.71	0.4744	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put		99.28060	216.256	17.94	0.6235	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call		279.78060	94.856	17.94	0.3765	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call		136.28920	30.069	18.88	0.1512	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put		245.78920	441.469	18.88	0.8488	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		186.92870	357.107	18.56	0.7864	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		177.42870	45.707	18.56	0.2136	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put		291.77970	503.550	19.11	0.8832	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call		112.27970	22.150	19.11	0.1168	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		84.75460	17.747	19.84	0.0897	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		382.65460	617.647	19.84	0.9103	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		383.06290	611.229	19.85	0.8937	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		96.86290	22.929	19.85	0.1063	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.99120	1.465	22.29	0.0081	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,526.39120	1,224.665	22.29	0.9919	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		261.99700	441.427	18.52	0.7614	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		192.39700	69.427	18.52	0.2386	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		166.49100	292.323	18.10	0.5809	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		343.49100	166.523	18.10	0.4191	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		761.37850	1,010.047	20.49	0.9025	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		86.67850	32.147	20.49	0.0975	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		6.39670	14.517	17.85	0.0541	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,261.69670	966.617	17.85	0.9459	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		265.48180	131.295	18.74	0.3128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		308.58180	477.595	18.74	0.6872	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		979.28000	1,246.564	21.18	0.9369	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		56.18000	20.264	21.18	0.0631	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		287.19560	144.672	18.58	0.3377	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		215.31890	101.591	19.15	0.2542	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		111.72520	199.301	17.48	0.4249	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		3.66530	10.522	18.68	0.0386	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,420.56530	1,124.222	18.68	0.9614	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,215.08320	921.932	17.60	0.9347	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		8.18320	18.232	17.60	0.0653	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		388.41890	577.892	19.15	0.7458	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		280.29560	440.972	18.58	0.6623	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		505.29410	718.413	19.69	0.8091	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		162.19410	72.113	19.69	0.1909	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,290.94140	1,575.916	22.11	0.9681	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		27.84140	9.616	22.11	0.0319	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		518.62520	303.001	17.48	0.5751	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		976.79240	1,226.826	20.79	0.8833	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		105.59240	51.126	20.79	0.1167	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		423.44220	599.092	18.87	0.6749	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	15/02/2019	Foreign Exchange Option	14.35	Call			305.74220	176.692	18.87	0.3251	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			297.57700	432.359	17.88	0.5415	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			477.17700	306.659	17.88	0.4585	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			566.83440	755.584	19.06	0.6989	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			301.63440	184.984	19.06	0.3011	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			18.61800	33.590	16.38	0.0832	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,443.41800	1,152.990	16.38	0.9168	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,284.97210	1,003.469	16.51	0.8775	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			30.17210	54.069	16.51	0.1225	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,458.60170	1,724.126	21.47	0.9135	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			83.40170	43.526	21.47	0.0865	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			404.98460	258.497	18.40	0.3927	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			400.18460	559.097	18.40	0.6073	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,142.86240	1,391.477	20.81	0.8671	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			127.66240	70.877	20.81	0.1329	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			714.60740	498.727	17.32	0.6212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			159.80740	249.327	17.32	0.3788	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			728.42630	938.876	19.61	0.7633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			233.22630	138.276	19.61	0.2367	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			427.90100	274.770	18.28	0.4115	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			373.10100	525.370	18.28	0.5885	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			461.35600	629.312	18.51	0.6324	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			383.05600	245.412	18.51	0.3676	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			494.82370	667.806	18.64	0.6470	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			368.22370	235.506	18.64	0.3530	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			610.03360	420.953	17.60	0.5254	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			276.23360	393.153	17.60	0.4746	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,058.82470	1,291.516	20.29	0.8217	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			182.62470	109.316	20.29	0.1783	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			19.18110	25.210	16.81	0.0559	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			686.19190	488.439	17.50	0.5601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			260.39190	368.039	17.50	0.4399	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,796.23190	1,497.310	16.67	0.9404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			20.43190	26.910	16.67	0.0596	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			662.72990	468.922	17.56	0.5452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			276.92990	388.522	17.56	0.4548	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,087.15600	1,314.725	20.27	0.8093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			202.95600	125.125	20.27	0.1907	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,823.81670	3,114.869	23.42	0.9713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			29.61670	15.269	23.42	0.0287	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			404.94340	269.560	18.68	0.3615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			175.39200	106.923	20.60	0.1662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,209.59200	1,446.523	20.60	0.8338	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			173.69360	105.812	20.62	0.1647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,217.89360	1,455.412	20.62	0.8353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			177.10710	108.046	20.58	0.1677	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,201.30710	1,437.646	20.58	0.8323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			580.08950	402.082	17.81	0.4902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			344.28950	471.682	17.81	0.5098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,492.43350	2,188.879	19.10	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			6.63350	8.479	19.10	0.0193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,235.82470	1,933.329	18.21	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			10.02470	12.929	18.21	0.0292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			128.40350	194.161	16.92	0.2881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			964.20350	724.561	16.92	0.7119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,789.91170	2,485.616	20.13	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.11170	5.216	20.13	0.0119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,956.21140	3,650.831	22.89	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.41140	0.431	22.89	0.0011	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,551.82960	2,248.093	19.31	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			6.02960	7.693	19.31	0.0175	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			584.39930	758.171	18.77	0.6503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			390.19930	258.572	18.77	0.3497	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,556.10270	1,267.211	16.45	0.9039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			30.30270	46.811	16.45	0.0961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			753.83350	545.299	17.35	0.6013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			218.03350	314.899	17.35	0.3987	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			922.80800	1,135.720	19.82	0.7694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			248.60800	156.120	19.82	0.2306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,111.31880	1,340.843	20.34	0.8145	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			197.11880	121.243	20.34	0.1855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			956.59140	718.014	16.94	0.7083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			130.79140	197.615	16.94	0.2917	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,318.75930	1,562.755	20.86	0.8528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			154.55930	93.155	20.86	0.1472	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			474.83350	631.210	18.37	0.5951	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			460.63350	311.610	18.37	0.4049	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,395.82450	1,644.069	21.03	0.8649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			141.62450	84.469	21.03	0.1351	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,834.98110	1,535.610	16.81	0.9441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			559.14340	729.160	18.68	0.6385	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,336.08500	1,061.475	16.56	0.8505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			50.28500	81.075	16.56	0.1495	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,425.35340	1,145.437	16.51	0.8746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			39.55340	65.037	16.51	0.1254	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			606.70460	422.775	17.70	0.5082	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			320.90460	442.375	17.70	0.4918	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			469.37900	318.096	18.32	0.4113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			463.57900	617.696	18.32	0.5887	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			372.46660	245.437	18.88	0.3354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			616.66660	795.037	18.88	0.6646	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,327.26290	1,571.746	20.88	0.8542	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	15.46	Call			153.06290	92.146	20.88	0.1458	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,833.52230	3,124.658	23.43	0.9717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			29.32230	15.058	23.43	0.0283	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			283.73470	181.003	19.52	0.2612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			817.93470	1,020.604	19.52	0.7388	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,704.24990	1,967.470	21.67	0.9035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			100.04990	57.870	21.67	0.0965	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,233.89570	3,528.030	23.56	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			19.69570	8.430	23.56	0.0168	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			439.99750	295.932	18.48	0.3890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			504.19750	665.532	18.48	0.6110	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,500.28350	1,753.758	21.25	0.8796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			126.08350	74.158	21.25	0.1204	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,362.35250	2,647.073	22.97	0.9513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			48.15250	27.473	22.97	0.0487	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			362.19130	237.868	18.95	0.3270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			636.39130	817.468	18.95	0.6730	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,922.28520	2,194.407	22.11	0.9235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			78.08520	44.807	22.11	0.0765	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,407.34010	1,128.433	16.52	0.8700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			41.54010	68.033	16.52	0.1300	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			383.01320	253.238	18.81	0.3439	271,724.48	1,073	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			597.21320	772.838	18.81	0.6561	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,803.50620	2,071.046	21.87	0.9133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			89.30620	51.446	21.87	0.0867	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,231.80530	964.448	16.62	0.8183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			66.00530	104.048	16.62	0.1817	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,632.86040	1,892.667	21.52	0.8958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			108.66040	63.067	21.52	0.1042	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,034.11050	785.223	16.80	0.7434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			108.31050	164.823	16.80	0.2566	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,122.78590	864.378	16.69	0.7796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			86.98590	133.978	16.69	0.2204	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,154.54470	2,434.067	22.56	0.9399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			60.34470	34.467	22.56	0.0601	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			786.08730	572.709	17.28	0.6201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			200.28730	292.309	17.28	0.3799	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			281.07080	179.102	19.54	0.2589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			825.27080	1,028.701	19.54	0.7411	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			799.25190	583.947	17.25	0.6275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			193.45190	283.547	17.25	0.3725	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			305.94680	196.959	19.34	0.2802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			760.14680	956.559	19.34	0.7198	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			278.43380	177.219	19.56	0.2566	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			832.63380	1,036.819	19.56	0.7434	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			728.70740	524.079	17.40	0.5863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			232.90740	333.679	17.40	0.4137	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,765.65330	3,056.195	23.40	0.9691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			31.45330	16.595	23.40	0.0309	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,843.23040	3,134.450	23.43	0.9720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			29.03040	14.850	23.43	0.0280	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,969.74330	3,261.977	23.47	0.9762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			25.54330	12.377	23.47	0.0238	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			585.33940	406.149	17.79	0.4938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			339.53940	465.749	17.79	0.5062	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,726.55690	4,023.663	23.73	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			12.35690	4.063	23.73	0.0087	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,122.84510	4,421.775	23.79	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			8.64510	2.175	23.79	0.0049	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			213.06860	131.882	20.17	0.1996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,047.26860	1,271.482	20.17	0.8004	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			199.04580	122.523	20.32	0.1872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,103.24580	1,332.123	20.32	0.8128	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,717.27520	3,007.382	23.39	0.9672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			33.07520	17.782	23.39	0.0328	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,707.60940	2,997.628	23.38	0.9668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			33.40940	18.028	23.38	0.0332	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			211.00760	130.501	20.19	0.1977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,055.20760	1,280.101	20.19	0.8023	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			773.07260	561.626	17.30	0.6126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			207.27260	301.226	17.30	0.3874	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,343.34820	2,627.641	22.93	0.9503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			49.14820	28.041	22.93	0.0497	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			230.28520	143.481	19.99	0.2146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			984.48520	1,203.081	19.99	0.7854	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,038.06630	3,330.812	23.50	0.9783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			23.86630	11.212	23.50	0.0217	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			889.50550	660.860	17.06	0.6757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			153.70550	230.460	17.06	0.3243	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,292.23770	1,020.531	16.59	0.8375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			56.43770	90.130	16.59	0.1625	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,079.72560	2,357.067	22.42	0.9351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			65.52560	37.467	22.42	0.0649	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,361.43030	1,607.823	20.95	0.8596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			147.23030	88.223	20.95	0.1404	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,206.26470	940.873	16.64	0.8097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			70.46470	110.473	16.64	0.1903	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			926.45370	692.220	16.99	0.6939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			140.65370	211.820	16.99	0.3061	227,282.54	1,073	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			853.39690	630.486	17.13	0.6573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			167.59690	250.086	17.13	0.3427	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			332.94000	216.497	19.15	0.3029	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	14.65	Put			697.14000	886.097	19.15	0.6971	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			217.25020	134.688	20.12	0.2032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,031.45020	1,254.288	20.12	0.7968	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,057.95130	806.134	16.75	0.7536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			102.15130	155.734	16.75	0.2464	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,378.59960	1,625.925	20.99	0.8623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			144.39960	86.325	20.99	0.1377	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,650.64220	1,911.323	21.56	0.8978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			106.44220	61.723	21.56	0.1022	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			945.86220	1,160.853	19.88	0.7755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			241.66220	151.253	19.88	0.2245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			505.74460	345.304	18.14	0.4379	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			419.94460	564.904	18.14	0.5621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,785.37110	2,052.156	21.83	0.9116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			91.17110	52.556	21.83	0.0884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			401.20940	266.773	18.70	0.3585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			565.40940	736.373	18.70	0.6415	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			286.42320	182.926	19.50	0.2635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			810.62320	1,012.526	19.50	0.7365	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			953.58950	1,169.265	19.91	0.7775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			239.38950	149.665	19.91	0.2225	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,002.73690	757.877	16.85	0.7295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			116.93690	177.477	16.85	0.2705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			412.50690	275.221	18.63	0.3675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			546.70690	714.821	18.63	0.6325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,518.07160	1,231.951	16.47	0.8961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			32.27160	51.551	16.47	0.1039	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,127.52020	1,358.325	20.38	0.8178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			193.32020	118.725	20.38	0.1822	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			692.15350	493.415	17.49	0.5638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			256.35350	363.015	17.49	0.4362	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			133.62150	79.141	21.14	0.1276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,447.82150	1,698.741	21.14	0.8724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,276.45760	1,517.967	20.77	0.8456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			162.25760	98.367	20.77	0.1544	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			803.33660	1,004.468	19.47	0.7341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			289.13660	184.868	19.47	0.2659	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			446.95410	597.659	18.26	0.5788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			482.75410	328.059	18.26	0.4212	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			839.64000	618.615	17.16	0.6499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			173.84000	258.215	17.16	0.3501	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			571.70710	743.612	18.72	0.6444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			397.50710	264.012	18.72	0.3556	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			710.26040	508.571	17.45	0.5750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			244.46040	348.171	17.45	0.4250	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			23.18420	10.746	23.51	0.0209	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	Put			3,067.38420	3,360.346	23.51	0.9791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,365.90210	5,669.848	23.79	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.70210	0.248	23.79	0.0007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			0.00000	414.981	17.63	0.4734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			0.00000	445.381	17.63	0.5266	445,380.80	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,968.35790	2,242.101	22.20	0.9271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			74.15790	42.501	22.20	0.0729	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,151.95830	1,384.648	20.45	0.8228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			187.75830	115.048	20.45	0.1772	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			15.90790	21.379	17.64	0.0441	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,107.10790	1,807.979	17.64	0.9559	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			644.24100	458.787	17.73	0.5153	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			343.04100	462.187	17.73	0.4847	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			419.75160	285.047	18.79	0.3592	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			618.55160	788.447	18.79	0.6408	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			711.33050	514.880	17.56	0.5569	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			290.13050	398.280	17.56	0.4431	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,625.11680	1,875.224	21.42	0.8732	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			139.81680	85.424	21.42	0.1268	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			529.54920	370.617	18.29	0.4356	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			474.84920	620.417	18.29	0.5644	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,316.81120	1,550.862	20.77	0.8277	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			191.51120	121.062	20.77	0.1723	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			552.60680	388.370	18.18	0.4512	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			447.90680	588.170	18.18	0.5488	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			64.06260	97.838	16.66	0.1626	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,368.76260	1,098.038	16.66	0.8374	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			735.94740	918.732	19.17	0.6817	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			370.64740	248.932	19.17	0.3183	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			75.58030	112.815	16.65	0.1784	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,337.08030	1,070.215	16.65	0.8216	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			547.11830	699.175	18.48	0.5858	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			513.81830	361.975	18.48	0.4142	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			262.01290	358.547	17.44	0.3992	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			818.71290	611.347	17.44	0.6008	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,045.97990	1,243.321	19.79	0.7178	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			359.67990	252.021	19.79	0.2822	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			646.56230	480.369	18.23	0.4662	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			535.76230	674.869	18.23	0.5338	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,497.50860	1,724.470	20.80	0.8019	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			248.30860	169.970	20.80	0.1981	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			669.65770	499.087	18.13	0.4797	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			508.85770	643.587	18.13	0.5203	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,793.04410	2,034.283	21.37	0.8436	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			193.84410	129.783	21.37	0.1564	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			906.30380	1,089.523	19.34	0.6739	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	30/04/2019	Foreign Exchange Option	14.84	Call			427.10380	305.023	19.34	0.3261	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			84.43810	121.626	16.57	0.1686	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,525.23810	1,257.126	16.57	0.8314	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,458.28170	1,194.320	16.62	0.8134	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			97.48170	138.820	16.62	0.1866	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			210.84900	285.939	17.04	0.3154	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,081.64900	851.439	17.04	0.6846	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			750.56460	578.866	18.23	0.4879	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			584.76460	720.966	18.23	0.5121	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,669.74230	1,893.736	20.88	0.7862	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			295.54230	211.636	20.88	0.2138	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			773.73550	598.263	18.15	0.5000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			557.93550	690.363	18.15	0.5000	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,544.51640	1,283.950	16.67	0.7977	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			128.71640	176.050	16.67	0.2023	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,066.43230	1,252.910	19.56	0.6711	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			472.23230	350.810	19.56	0.3289	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,971.06860	2,209.306	21.41	0.8259	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			236.86860	167.206	21.41	0.1741	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			158.71370	213.544	16.77	0.2334	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,434.51370	1,181.444	16.77	0.7666	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			33.51190	47.961	16.65	0.0697	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,314.61190	2,020.961	16.65	0.9303	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			739.29070	893.529	18.65	0.5688	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			652.19070	498.129	18.65	0.4312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,206.35550	1,918.413	16.57	0.9104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			45.75550	66.913	16.57	0.0896	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			796.47890	953.679	18.77	0.5758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			657.07890	505.178	18.77	0.4242	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,789.88760	1,515.943	16.53	0.8415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			671.21080	814.634	18.43	0.5309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			737.52920	572.543	18.44	0.4669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			676.92920	821.043	18.44	0.5331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			746.11570	579.744	18.41	0.4714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			665.51570	808.244	18.41	0.5286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			201.58790	264.667	16.88	0.2626	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			795.02880	620.960	18.23	0.4961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			604.42880	739.460	18.23	0.5039	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			818.22100	640.610	18.15	0.5077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			577.62100	709.110	18.15	0.4923	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			741.81080	576.134	18.43	0.4691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			311.82120	226.312	20.94	0.2170	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,926.81530	2,158.488	21.22	0.8050	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			277.41530	199.988	21.22	0.1950	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,447.09730	1,656.838	20.38	0.7331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			387.69730	288.338	20.38	0.2669	0.00	0	145,182

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	13.25	Call			1,392.18790	1,146.167	16.88	0.7374	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			510.82240	633.486	17.95	0.4618	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,557.72260	1,773.064	20.60	0.7520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			358.32260	264.564	20.60	0.2480	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			631.06950	483.519	18.89	0.4099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			840.46950	1,002.019	18.89	0.5901	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,761.22120	1,984.812	20.94	0.7830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			429.39630	320.880	20.06	0.2926	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			917.22530	726.147	17.84	0.5550	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			476.62530	594.647	17.84	0.4450	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			638.39420	489.608	18.86	0.4139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			827.79420	988.108	18.86	0.5861	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			881.42240	694.986	17.95	0.5382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			105.19370	79.192	24.64	0.0811	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,146.38700	1,334.836	19.67	0.6728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			486.98700	366.336	19.67	0.3272	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			700.03750	846.897	18.51	0.5418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			720.63750	558.397	18.51	0.4582	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,308.79630	1,509.380	20.06	0.7074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			292.42070	211.398	21.10	0.2046	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,582.93760	1,323.567	16.70	0.7923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			142.33760	192.067	16.70	0.2077	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			981.54830	782.455	17.66	0.5842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			420.94830	530.955	17.66	0.4158	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,624.59370	3,907.692	24.64	0.9189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			362.36500	267.909	20.57	0.2507	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			467.08610	583.777	17.81	0.4402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			927.68610	735.277	17.81	0.5598	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,785.87610	2,010.635	20.99	0.7864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			306.47610	222.135	20.99	0.2136	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,851.82070	2,079.898	21.10	0.7954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			398.86360	505.515	17.59	0.4035	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,486.31490	1,698.466	20.47	0.7399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			376.91490	279.966	20.47	0.2601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,399.54450	1,152.961	16.88	0.7397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			198.94450	261.461	16.88	0.2603	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,541.76500	1,756.409	20.57	0.7493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			572.10490	434.748	19.17	0.3767	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,599.06230	1,338.420	16.69	0.7964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			138.46230	186.920	16.69	0.2036	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			171.37790	227.880	16.80	0.2356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,481.97790	1,229.380	16.80	0.7644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,009.46360	807.015	17.59	0.5965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			99.28760	134.443	16.53	0.1585	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,687.13480	1,907.856	20.82	0.7723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			327.73480	239.357	20.82	0.2277	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,755.65680	3,447.431	18.65	0.9903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.05680	5.931	18.65	0.0097	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			951.50490	1,123.248	19.17	0.6233	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			891.87360	1,056.789	18.97	0.5993	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			623.17360	478.489	18.97	0.4007	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,923.56040	3,191.178	22.90	0.8861	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			154.86040	112.878	22.90	0.1139	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,126.22650	2,362.637	21.43	0.8143	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			271.62650	197.837	21.43	0.1857	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			837.93800	661.816	18.22	0.5037	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			622.53800	756.616	18.22	0.4963	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,826.10880	2,048.646	20.94	0.7772	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			505.73560	385.183	19.73	0.3287	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			331.50880	243.847	20.94	0.2228	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			861.20030	681.721	18.14	0.5147	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			595.80030	726.521	18.14	0.4853	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			155.52160	207.063	16.72	0.2122	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,620.92160	1,362.263	16.72	0.7878	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,210.33560	1,399.983	19.73	0.6713	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			203.01080	264.557	16.83	0.2523	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,483.81080	1,234.857	16.83	0.7477	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,229.72650	2,469.040	21.54	0.8208	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			264.02650	192.740	21.54	0.1792	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,305.55270	1,071.052	17.04	0.6897	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			281.25270	357.352	17.04	0.3103	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,288.82280	2,522.525	21.50	0.8011	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			314.02280	235.725	21.50	0.1989	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			935.61960	755.287	18.19	0.5196	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			660.41960	792.087	18.19	0.4804	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,989.36790	2,209.718	21.02	0.7667	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			547.75240	426.854	19.89	0.3310	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			374.56790	282.918	21.02	0.2333	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			958.94110	775.608	18.12	0.5298	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			633.74110	762.408	18.12	0.4702	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			181.04670	237.397	16.70	0.2190	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,706.24670	1,450.596	16.70	0.7810	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,362.55240	1,553.654	19.89	0.6690	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,533.48350	1,288.005	16.89	0.7335	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			246.38350	313.005	16.89	0.2665	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			802.87230	946.322	18.51	0.5187	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			871.87230	702.822	18.51	0.4813	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,166.07260	2,391.773	21.24	0.7767	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			365.07260	278.273	21.24	0.2233	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,464.05070	2,697.655	21.62	0.7941	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			344.15070	264.655	21.62	0.2059	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,020.91530	836.778	18.16	0.5323	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	30/08/2019	Foreign Exchange Option	14.25	Put		690.81530	819.778	18.16	0.4677	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,155.13740	2,376.272	21.16	0.7614	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		405.23740	313.272	21.16	0.2386	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,044.31100	857.313	18.09	0.5418	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		664.21100	790.313	18.09	0.4582	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		201.33360	262.519	16.68	0.2231	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,781.43360	1,529.519	16.68	0.7769	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,516.36920	1,709.577	20.07	0.6708	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		576.46920	456.577	20.07	0.3292	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,583.48200	1,340.602	16.90	0.7227	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		287.88200	358.302	16.90	0.2773	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		937.39610	1,088.166	18.75	0.5410	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		856.59610	694.066	18.75	0.4590	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,574.69780	4,841.425	24.93	0.9048	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		165.79780	119.125	24.93	0.0952	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,792.00330	1,994.917	20.48	0.7013	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		533.20330	422.317	20.48	0.2987	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,921.74190	3,169.024	22.23	0.8206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		302.94190	236.424	22.23	0.1794	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,872.17680	3,557.397	16.14	0.9858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		10.97680	9.997	16.14	0.0142	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,211.96380	1,938.036	15.84	0.8614	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		100.76380	140.636	15.84	0.1386	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		869.25740	707.326	18.79	0.4568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		978.05740	1,129.926	18.79	0.5432	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,547.38200	1,738.915	20.03	0.6633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		608.58200	486.315	20.03	0.3367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,204.55870	1,002.758	17.71	0.5913	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		563.35870	675.358	17.71	0.4087	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,557.40300	3,824.146	23.56	0.8551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		238.60300	191.546	23.56	0.1449	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,085.34640	897.148	18.06	0.5461	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		684.14640	809.748	18.06	0.4539	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,483.12890	3,748.514	23.41	0.8517	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		244.32890	195.914	23.41	0.1483	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,030.13290	848.495	18.24	0.5242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		748.93290	881.095	18.24	0.4758	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,063.94390	4,338.701	24.59	0.8752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		205.14390	166.101	24.59	0.1248	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		606.04740	484.192	20.04	0.3354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,554.84740	1,746.792	20.04	0.6646	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,143.45710	948.501	17.89	0.5685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		622.25710	741.101	17.89	0.4315	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		653.63810	524.066	19.77	0.3586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,422.43810	1,606.666	19.77	0.6414	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,289.24660	3,550.844	23.01	0.8421	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	17.64	Call			260.44660	208.244	23.01	0.1579	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,236.25120	1,031.012	17.62	0.6029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			535.05120	643.612	17.62	0.3971	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,861.92540	5,132.415	24.83	0.9124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			153.12540	109.815	24.83	0.0876	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,215.53820	4,490.990	24.83	0.8809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			196.73820	158.390	24.83	0.1191	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,648.45840	1,403.480	16.86	0.7301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			287.25840	356.080	16.86	0.2699	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,118.88910	926.757	17.96	0.5591	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			647.68910	769.357	17.96	0.4409	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,253.53040	4,527.708	24.83	0.8830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			194.73040	155.108	24.83	0.1170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,506.99700	1,271.866	17.04	0.6904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			355.79700	434.466	17.04	0.3096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,520.07340	1,283.992	17.02	0.6943	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			348.87340	426.592	17.02	0.3057	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,894.17030	4,166.461	24.24	0.8690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			215.37030	173.861	24.24	0.1310	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,513.52670	1,277.918	17.03	0.6924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			352.32670	430.518	17.03	0.3076	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,104.57150	917.383	18.12	0.5439	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			717.77150	844.883	18.12	0.4561	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			221.44950	285.734	16.66	0.2259	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,858.24950	1,608.234	16.66	0.7741	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,652.43980	1,846.723	20.17	0.6699	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			609.23980	489.223	20.17	0.3301	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			437.81660	344.798	21.21	0.2448	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,301.01660	2,522.298	21.21	0.7552	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,128.06230	938.133	18.04	0.5528	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			691.26230	815.633	18.04	0.4472	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,627.40390	2,861.330	21.70	0.7874	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			374.20390	293.830	21.70	0.2126	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			325.39080	398.934	16.95	0.2848	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,635.79080	1,395.035	16.95	0.7152	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,470.52970	2,690.836	21.34	0.7518	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			465.42970	372.636	21.34	0.2482	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,188.18870	998.289	18.09	0.5549	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			743.28870	866.489	18.09	0.4451	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			367.26950	443.755	17.02	0.2938	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,672.16950	1,435.555	17.02	0.7062	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,936.27200	1,689.934	16.68	0.7723	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			241.37200	308.133	16.68	0.2277	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,211.79190	1,019.235	18.02	0.5634	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			716.89190	837.435	18.02	0.4366	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,810.14110	2,004.510	20.34	0.6718	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			635.04110	516.309	20.34	0.3282	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,798.33990	3,030.147	21.81	0.7819	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			403.23990	321.947	21.81	0.2181	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,941.86650	3,171.016	21.89	0.7762	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			431.56650	349.716	21.89	0.2238	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,264.19550	1,072.799	18.06	0.5645	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			764.49550	884.099	18.06	0.4355	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,613.26980	2,831.479	21.43	0.7477	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			661.59640	543.097	20.43	0.3282	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			492.96980	400.179	21.43	0.2523	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,287.91790	1,093.957	17.99	0.5726	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			738.21790	855.257	17.99	0.4274	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			258.30920	326.940	16.70	0.2284	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,008.00920	1,765.640	16.70	0.7716	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,941.89640	2,134.397	20.43	0.6718	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			406.81210	484.916	17.06	0.2994	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,722.21210	1,489.516	17.06	0.7006	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,109.19220	1,254.134	18.84	0.5236	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,028.39220	862.634	18.84	0.4764	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,939.14200	2,643.850	14.54	0.9290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			52.94200	67.650	14.54	0.0710	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,615.97320	1,391.659	17.27	0.6655	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			499.77320	585.459	17.27	0.3345	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,388.03220	1,186.346	17.78	0.5978	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,778.82620	1,961.772	20.10	0.6409	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,786.27590	1,969.581	20.11	0.6420	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			747.58700	620.172	20.09	0.3602	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,771.38700	1,953.972	20.09	0.6398	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,042.84750	3,271.736	21.96	0.7763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			439.04750	357.936	21.96	0.2237	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			745.02620	617.972	20.10	0.3591	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			681.83220	790.146	17.78	0.4022	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,596.93710	2,811.174	21.34	0.7381	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			523.13710	427.374	21.34	0.2619	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,427.41610	5,687.779	24.39	0.8959	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			203.61610	153.979	24.39	0.1041	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			742.47590	615.781	20.11	0.3580	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,091.57740	3,318.910	21.97	0.7702	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			461.77740	380.410	21.97	0.2298	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,345.35650	1,152.292	18.01	0.5743	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			785.15650	900.792	18.01	0.4257	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,761.99020	2,978.210	21.49	0.7435	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			522.19020	429.710	21.49	0.2565	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,369.22730	1,173.695	17.94	0.5820	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			759.02730	872.195	17.94	0.4180	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			276.82810	342.500	16.62	0.2278	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	31/12/2019	Foreign Exchange Option	13.00	Call			2,087.02810	1,844.000	16.62	0.7722	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,087.50910	2,278.168	20.52	0.6724	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			687.70910	569.668	20.52	0.3276	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			446.61990	524.949	17.11	0.3043	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,770.61990	1,540.349	17.11	0.6957	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			482.23340	563.216	17.20	0.3083	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,817.93340	1,590.516	17.20	0.6917	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			517.73000	601.680	17.29	0.3112	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,871.33000	1,646.980	17.29	0.6888	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,321.61930	3,544.635	22.20	0.7463	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			565.81930	480.535	22.20	0.2537	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,025.88800	880.566	19.76	0.4279	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,661.68800	1,824.666	19.76	0.5721	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,019.77450	875.175	19.78	0.4257	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,675.57450	1,839.275	19.78	0.5743	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,148.08550	2,857.562	14.91	0.9134	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			83.88550	101.662	14.91	0.0866	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,674.10890	1,464.898	17.77	0.6305	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			709.90890	808.998	17.77	0.3695	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,022.82910	877.863	19.77	0.4268	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,668.62910	1,831.963	19.77	0.5732	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			553.75180	640.181	17.38	0.3138	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,925.15180	1,703.381	17.38	0.6862	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,967.14870	1,747.629	17.46	0.6835	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			586.64870	675.229	17.46	0.3165	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			621.88560	713.810	17.55	0.3180	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,026.78560	1,810.710	17.55	0.6820	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,390.49130	1,223.500	19.28	0.5090	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,403.69130	1,544.700	19.28	0.4910	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,398.02830	1,230.387	19.26	0.5112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,391.22830	1,531.587	19.26	0.4888	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,394.25750	1,226.938	19.27	0.5101	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,397.45750	1,538.138	19.27	0.4899	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,534.82560	1,678.792	19.45	0.4961	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,432.32560	1,268.392	19.45	0.5039	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,550.64470	1,383.630	19.42	0.5196	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,538.04470	1,678.930	19.42	0.4804	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,558.11870	1,390.545	19.40	0.5216	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,525.51870	1,665.845	19.40	0.4784	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,554.39220	1,387.082	19.41	0.5206	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,531.79220	1,672.382	19.41	0.4794	0.00	0	0
Total \$ / R Option												944,387.82	3,146	5,290,490
Total \$ / R												806,938,249.72	60,797	6,050,813
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.98040		14.28580			0.0000	419,412.00	30	422

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	14/06/2019	Foreign Exchange Future				14.13150		14.44060			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				14.29740		14.61120			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.46620		14.77620			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				14.66590		14.97420			0.0000	0.00	0	0
Total \$ / R MAXI Future												419,412.00	30	422
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				58,533.93750	40,614.925	17.79	0.4938	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				33,953.93750	46,574.925	17.79	0.5062	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				59,594.77350	41,438.787	17.74	0.5010	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				33,014.77350	45,398.787	17.74	0.4990	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				59,062.37970	41,025.036	17.77	0.4974	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				33,482.37970	45,985.036	17.77	0.5026	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				74,181.07930	57,613.405	18.43	0.4691	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				67,121.07930	81,463.405	18.43	0.5309	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				73,752.91630	57,254.251	18.44	0.4669	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				67,692.91630	82,104.251	18.44	0.5331	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				74,611.56880	57,974.380	18.41	0.4714	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				66,551.56880	80,824.380	18.41	0.5286	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				87,688.26640	71,393.837	18.77	0.4601	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				96,568.26640	111,653.837	18.77	0.5399	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				87,306.38090	71,062.659	18.78	0.4585	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				97,186.38090	112,322.659	18.78	0.5415	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				88,071.88520	71,726.642	18.75	0.4618	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				95,951.88520	110,986.642	18.75	0.5382	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				141,392.11860	120,922.551	17.71	0.6059	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				65,772.11860	76,302.551	17.71	0.3941	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				140,864.45390	120,461.308	17.72	0.6043	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				66,244.45390	76,841.308	17.72	0.3957	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				141,921.05340	121,386.163	17.69	0.6076	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				65,301.05340	75,766.163	17.69	0.3924	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				136,079.46820	118,295.574	18.68	0.5387	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				106,659.46820	119,705.574	18.68	0.4613	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				135,664.33850	117,925.046	18.69	0.5374	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				107,244.33850	120,335.046	18.69	0.4626	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				136,495.39380	118,667.484	18.66	0.5400	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				106,075.39380	119,077.484	18.66	0.4600	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												419,412.00	30	422
£ / R	On 21/01/2019	Foreign Exchange Future				17.75670		17.92950			0.0000	0.00	0	4,112
£ / R	On 31/01/2019	Foreign Exchange Future				17.78540		17.95900			0.0000	0.00	0	27
£ / R	On 28/02/2019	Foreign Exchange Future				17.86940		18.04530			0.0000	0.00	0	47
£ / R	On 18/03/2019	Foreign Exchange Future				17.92500		18.10070			0.0000	197,175.00	11	397,072
£ / R	On 29/03/2019	Foreign Exchange Future				17.96030		18.13460			0.0000	0.00	0	80
£ / R	On 14/06/2019	Foreign Exchange Future				18.19520		18.37420			0.0000	9,097,600.00	500	5,764

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 Future			18.48790		18.67120			0.0000	0.00	0	16,675
£ / R	On	13/12/2019	Foreign Exchange Future			18.77940		18.95470			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.11210		19.28500			0.0000	0.00	0	0
Total £ / R Future												9,294,775.00	511	424,024
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			354.08330	434.973	16.50	0.7120	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			193.58330	101.673	16.50	0.2880	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			925.31850	1,058.535	18.60	0.8704	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			94.31850	53.935	18.60	0.1296	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			312.27620	358.375	16.86	0.4176	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			687.57620	557.775	16.86	0.5824	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			609.75730	494.748	16.94	0.4923	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			509.05730	569.748	16.94	0.5077	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,363.51320	3,528.744	20.19	0.9762	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			24.21320	13.744	20.19	0.0238	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,002.41630	2,145.905	19.12	0.8973	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			103.11630	70.905	19.12	0.1027	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			219.55470	162.273	18.26	0.2082	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,308.85470	1,427.273	18.26	0.7918	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,165.62600	2,313.089	19.25	0.9136	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			86.32600	58.089	19.25	0.0864	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,159.86750	1,270.274	18.03	0.7574	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			260.56750	195.275	18.03	0.2426	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			476.51690	378.926	17.26	0.4067	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			675.81690	753.926	17.26	0.5933	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			472.59570	375.492	17.27	0.4040	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			681.89570	760.492	17.27	0.5960	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			480.46490	382.387	17.25	0.4094	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			669.76490	747.387	17.25	0.5906	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			581.87820	645.320	17.07	0.5196	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			626.47820	515.620	17.07	0.4804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			743.77410	637.112	17.32	0.4403	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			999.57410	1,071.912	17.32	0.5597	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			739.84790	633.484	17.33	0.4385	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,005.64790	1,078.284	17.33	0.5615	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			747.71820	640.753	17.31	0.4421	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			993.51820	1,065.553	17.31	0.5579	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,029.83360	912.104	17.32	0.4794	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,178.63360	1,244.204	17.32	0.5206	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,025.74040	908.248	17.32	0.4779	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,184.54040	1,250.348	17.32	0.5221	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,033.94120	915.975	17.31	0.4808	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,172.74120	1,238.075	17.31	0.5192	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			924.20970	824.313	17.94	0.3942	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,939.50970	2,014.913	17.94	0.6058	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			930.24740	829.950	17.92	0.3963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,925.54740	2,000.550	17.92	0.6037	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			927.22000	827.123	17.93	0.3952	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,932.52000	2,007.723	17.93	0.6048	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,159.52730	1,063.119	18.55	0.4219	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,174.52730	2,251.019	18.55	0.5781	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,156.39280	1,060.140	18.55	0.4210	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,181.39280	2,258.040	18.55	0.5790	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,162.67050	1,066.099	18.54	0.4228	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,167.67050	2,243.999	18.54	0.5772	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												9,294,775.00	511	430,524
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12980		0.13244			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13216		0.13486			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13476		0.13752			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13735		0.14009			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14042		0.14315			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,388.88740	1,170.046	25.05	0.7794	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			144.88740	190.346	25.05	0.2206	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			704.85050	552.248	24.79	0.5159	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			460.85050	572.548	24.79	0.4841	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,272.69340	2,019.037	25.30	0.9393	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			28.69340	39.337	25.30	0.0607	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			976.99690	827.209	20.77	0.5750	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			491.39690	611.009	20.77	0.4250	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			561.57890	464.482	22.30	0.3748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,075.97890	1,248.281	22.30	0.6252	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,618.80930	1,406.826	18.68	0.8015	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			133.20930	190.626	18.68	0.1985	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,153.13850	1,305.207	22.48	0.5440	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,039.58940	1,817.170	21.15	0.7728	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			287.58940	340.670	21.15	0.2272	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,387.47680	1,213.053	21.82	0.6138	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			635.47680	736.553	21.82	0.3862	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			905.13850	781.707	22.48	0.4560	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,324.17320	2,100.323	20.30	0.7844	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			314.87320	365.123	20.30	0.2156	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,675.68190	1,495.001	21.18	0.6448	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			666.38190	759.801	21.18	0.3552	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,182.70050	1,048.033	22.06	0.5067	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,173.40050	1,312.833	22.06	0.4933	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,496.49320	1,354.455	21.91	0.5525	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,181.19320	1,312.155	21.91	0.4475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,120.20100	1,017.224	22.96	0.4450	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,804.90100	1,974.924	22.96	0.5550	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,999.65770	1,814.976	20.86	0.6746	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			684.35770	772.676	20.86	0.3254	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			15.94250		16.12520			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.06490		16.25110			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.12560		16.31220			0.0000	16,625,493.60	1,031	123,664
€ / R	On	29/03/2019	Foreign Exchange Future			16.11530		16.30270			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.42310		16.61420			0.0000	0.00	0	24,150
€ / R	On	14/08/2019	Foreign Exchange Future			16.63540		16.82980			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.75020		16.94680			0.0000	4,740,306.60	283	10,175
€ / R	On	13/12/2019	Foreign Exchange Future			17.07360		17.26490			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.39900		17.58690			0.0000	0.00	0	0
Total € / R Future												21,365,800.20	1,314	163,178
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			335.42630	432.564	16.39	0.7501	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			160.62630	75.064	16.39	0.2499	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			207.80170	247.821	15.73	0.3663	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			688.90170	542.721	15.73	0.6337	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,354.62620	3,534.524	21.28	0.9810	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			16.82620	10.124	21.28	0.0190	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			337.24040	389.104	16.01	0.4417	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			649.44040	514.704	16.01	0.5583	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			897.81090	743.180	15.53	0.6989	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			185.61090	217.580	15.53	0.3011	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			575.65090	448.614	16.17	0.5091	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			403.45090	463.014	16.17	0.4909	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			570.63650	444.158	16.19	0.5056	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			408.43650	468.558	16.19	0.4944	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			580.69640	453.105	16.16	0.5126	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			398.49640	457.505	16.16	0.4874	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			196.38870	136.244	18.38	0.1963	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,214.18870	1,340.644	18.38	0.8037	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			540.42020	613.031	16.54	0.5489	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			523.12020	408.331	16.54	0.4511	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			911.59350	990.444	17.22	0.5695	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			662.16500	550.287	17.24	0.4286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			917.96500	997.187	17.24	0.5714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			658.55590	547.048	17.25	0.4266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			924.35590	1,003.948	17.25	0.5734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			665.79350	553.544	17.22	0.4305	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			495.87760	542.520	16.05	0.3593	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	14/08/2019	Foreign Exchange Option	16.03	Call			1,295.67760	1,147.920	16.05	0.6407	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,092.32670	3,235.323	20.61	0.8324	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			272.12670	220.723	20.61	0.1676	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,182.09000	1,040.518	16.31	0.6001	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			592.29000	645.118	16.31	0.3999	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			840.33460	722.619	17.28	0.4604	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,020.53460	1,097.219	17.28	0.5396	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			511.18980	431.369	19.19	0.2819	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			702.20290	602.369	18.14	0.3743	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,535.40290	1,632.169	18.14	0.6257	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			699.40720	599.873	18.15	0.3730	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,542.60720	1,639.673	18.15	0.6270	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			705.01650	604.882	18.13	0.3756	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,528.21650	1,624.682	18.13	0.6244	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,164.38980	2,281.169	19.19	0.7181	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,699.62720	1,548.364	15.98	0.6692	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			584.72720	624.764	15.98	0.3308	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,770.37210	3,912.656	21.15	0.7947	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,656.96520	1,744.160	18.08	0.5866	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,602.05190	3,416.727	15.46	0.9376	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			67.15190	73.127	15.46	0.0624	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			415.27210	366.256	21.15	0.2053	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			908.87050	805.026	18.09	0.4123	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,663.97050	1,751.426	18.09	0.5877	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			905.88700	802.303	18.10	0.4111	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,670.98700	1,758.703	18.10	0.5889	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			911.86520	807.759	18.08	0.4134	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,068.31190	964.815	18.37	0.4236	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,931.41190	2,015.815	18.37	0.5764	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,065.36740	962.084	18.38	0.4226	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,938.46740	2,023.084	18.38	0.5774	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,062.43250	959.369	18.39	0.4216	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,945.53250	2,030.369	18.39	0.5784	0.00	0	0
Total € / R Option												0.00	0	185,700
Total € / R												21,365,800.20	1,314	348,878
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			9.98980		10.06820			0.0000	9,989.80	1	7,365
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.11080		10.19090			0.0000	5,055,400.00	500	15,741
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.24370		10.32510			0.0000	0.00	0	650
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.37830		10.45680			0.0000	0.00	0	400
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			10.53550		10.60770			0.0000	0.00	0	0
Total AUS\$ / R Future												5,065,389.80	501	24,156
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			145.42850	112.408	14.59	0.2902	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			447.22850	492.608	14.59	0.7098	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	18/03/2019	Foreign Exchange Option	10.35	Call			150.98710	117.066	14.53	0.2999	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			432.78710	477.266	14.53	0.7001	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			148.18410	114.715	14.56	0.2950	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			439.98410	484.915	14.56	0.7050	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			960.50220	1,014.477	15.60	0.7793	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			149.68530	123.796	15.62	0.2185	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			968.78530	1,022.996	15.62	0.7815	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			147.98650	122.335	15.65	0.2162	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			977.08650	1,031.535	15.65	0.7838	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			151.40220	125.277	15.60	0.2207	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			334.82440	295.413	14.64	0.3685	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			759.72440	801.713	14.64	0.6315	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			331.90480	292.794	14.66	0.3659	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			766.80480	809.094	14.66	0.6341	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			329.01400	290.207	14.68	0.3632	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			773.91400	816.507	14.68	0.6368	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			856.19470	896.005	14.65	0.6088	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			410.00600	371.612	14.66	0.3889	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			863.20600	903.312	14.66	0.6111	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			416.00190	377.120	14.63	0.3935	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			849.20190	888.820	14.63	0.6065	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			927.74970	970.006	14.82	0.6312	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			384.54970	348.306	14.82	0.3688	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			412.99470	374.305	14.65	0.3912	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			517.09810	478.504	15.14	0.4161	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			969.39810	1,003.004	15.14	0.5839	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			513.99420	475.556	15.15	0.4141	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			976.29420	1,010.056	15.15	0.5859	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			520.22600	481.472	15.13	0.4182	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			962.52600	995.971	15.13	0.5818	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												5,065,389.80	501	25,156
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.49830		10.64320			0.0000	0.00	0	2,100
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.63140		10.77740			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.77410		10.92350			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.78830		10.93930			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.93100		11.07910			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,000
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			251.11920	181.875	15.25	0.3846	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			337.91920	413.575	15.25	0.6154	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			247.25720	178.772	15.28	0.3795	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			344.05720	420.472	15.28	0.6205	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			255.03170	185.027	15.22	0.3897	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	18/03/2019	Foreign Exchange Option	10.72	Put			331.83170	406.727	15.22	0.6103	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			426.36370	348.714	15.21	0.4573	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			448.96370	517.314	15.21	0.5427	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			422.26030	345.099	15.23	0.4538	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			454.86030	523.699	15.23	0.5462	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			430.66050	352.367	15.19	0.4609	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			443.26050	510.967	15.19	0.5391	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			398.88050	331.985	15.97	0.3647	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			855.38050	937.885	15.97	0.6353	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			395.92630	329.457	15.99	0.3624	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			862.42630	945.357	15.99	0.6376	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			392.99450	326.950	16.01	0.3601	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			869.49450	952.850	16.01	0.6399	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			443.47280	375.824	16.01	0.3599	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,044.17280	1,127.524	16.01	0.6401	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			440.75140	373.412	16.03	0.3580	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,051.45140	1,135.112	16.03	0.6420	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			446.21660	378.252	15.99	0.3618	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,036.91660	1,119.952	15.99	0.6382	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			549.32780	480.743	16.37	0.3871	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,160.22780	1,239.743	16.37	0.6129	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			546.47850	478.158	16.38	0.3854	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,167.37850	1,247.159	16.38	0.6146	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			552.19340	483.347	16.35	0.3888	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,153.09340	1,232.347	16.35	0.6112	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,000
CF CANDCO	On	18/03/2019	Foreign Exchange Future			105.52000		116.49000			0.0000	0.00	0	0
Total CF CANDCO CAHF Future												0.00	0	0
Total CF CANDCO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.36840		14.52410			0.0000	0.00	0	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			14.64940		14.80910			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.95680		15.12110			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.26210		15.42090			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.56050		15.71720			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,193
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			468.70190	371.413	16.69	0.4761	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			414.60190	473.013	16.69	0.5239	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			463.88660	367.508	16.71	0.4724	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			419.78660	479.108	16.71	0.5276	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			473.55370	375.353	16.66	0.4798	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	18/03/2019	Foreign Exchange Option	14.46	Put			409.45370	466.953	16.66	0.5202	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			728.65790	628.111	17.32	0.5035	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			649.55790	708.711	17.32	0.4965	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			724.10280	624.103	17.34	0.5012	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			655.00280	714.703	17.34	0.4988	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			733.23670	632.147	17.31	0.5059	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			644.13670	702.747	17.31	0.4941	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			711.63850	629.901	18.76	0.4094	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,280.53850	1,363.101	18.76	0.5906	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			708.53630	627.025	18.78	0.4079	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,287.43630	1,370.225	18.78	0.5921	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			714.75030	632.792	18.75	0.4109	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,273.65030	1,355.992	18.75	0.5891	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			910.26180	831.057	19.04	0.4411	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,439.36180	1,518.957	19.04	0.5589	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			907.05790	828.025	19.05	0.4399	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,446.15790	1,525.925	19.05	0.5601	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			903.86650	825.006	19.06	0.4386	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,452.96650	1,532.906	19.06	0.5614	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			971.11230	900.743	19.60	0.4192	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,883.91230	1,970.243	19.60	0.5808	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			968.34870	898.117	19.62	0.4182	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,891.14870	1,977.617	19.62	0.5818	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			973.89250	903.379	19.59	0.4202	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,876.69250	1,962.879	19.59	0.5798	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,193
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04030		2.07490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06180		2.09670			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			497.12750	343.395	16.45	0.3578	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			748.12750	940.395	16.45	0.6422	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			576.21120	404.317	16.16	0.4063	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			627.21120	801.317	16.16	0.5937	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			535.39720	372.710	16.30	0.3816	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			686.39720	869.710	16.30	0.6184	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,544.55150	1,287.120	15.35	0.6742	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			377.55150	469.120	15.35	0.3258	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,476.00800	1,227.102	15.40	0.6556	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			409.00800	509.102	15.40	0.3444	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,614.81370	1,349.137	15.29	0.6925	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			347.81370	431.137	15.29	0.3075	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
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17420		2.19930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21500		2.24080			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25970		2.28590			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30000		2.32560			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.44550		2.47010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,004.82520	1,156.620	16.47	0.6916	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			461.67970	351.464	16.25	0.3507	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			868.67970	1,009.464	16.25	0.6493	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			428.69020	324.373	16.37	0.3292	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			935.69020	1,082.373	16.37	0.6708	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			397.82520	298.620	16.47	0.3084	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			499.00830	575.448	15.05	0.3631	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,348.31710	1,171.034	15.13	0.6188	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			540.31710	621.034	15.13	0.3812	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,469.74040	1,284.340	15.01	0.6547	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			461.74040	534.340	15.01	0.3453	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,407.00830	1,225.448	15.05	0.6369	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			832.94860	719.796	16.89	0.3598	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,973.94860	2,122.796	16.89	0.6402	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			891.19420	771.816	16.72	0.3806	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,832.19420	1,974.816	16.72	0.6194	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			861.56440	745.324	16.81	0.3701	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,902.56440	2,048.324	16.81	0.6299	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			809.36700	713.474	17.66	0.3095	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,953.36700	3,113.474	17.66	0.6905	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			788.14800	694.419	17.73	0.3025	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,032.14800	3,194.419	17.73	0.6975	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			831.23130	733.132	17.58	0.3168	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,875.23130	3,033.132	17.58	0.6832	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,387.76680	1,270.375	18.09	0.4085	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,786.76680	2,915.375	18.09	0.5915	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,359.30360	1,243.711	18.15	0.4016	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,858.30360	2,988.711	18.15	0.5984	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,416.90310	1,297.679	18.03	0.4155	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,715.90310	2,842.679	18.03	0.5845	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.78790		1.82710			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81110		1.85060			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			780.01370	544.419	17.76	0.5095	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			409.01370	565.419	17.76	0.4905	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			727.16580	501.417	17.87	0.4812	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			456.16580	622.417	17.87	0.5188	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			835.77220	590.292	17.65	0.5382	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			364.77220	511.292	17.65	0.4618	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,366.14730	1,099.812	17.49	0.6203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			460.14730	588.812	17.49	0.3797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,307.50460	1,047.672	17.58	0.6011	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			501.50460	636.672	17.58	0.3989	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,426.84920	1,154.024	17.39	0.6395	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			420.84920	543.024	17.39	0.3605	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13560		0.13800			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13450		0.13530			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13460		0.13510			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13430		0.13630			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13380		0.13790			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64380		1.65980			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66740		1.68380			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.47070		9.55230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58700		9.66980			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.71450		9.79930			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.84150		9.92090			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.39770		10.47030			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			229.54670	263.663	14.03	0.5283	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			247.00000	200.380	14.06	0.4651	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			234.70000	269.680	14.06	0.5349	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			256.76180	208.413	14.00	0.4785	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	18/03/2019	Foreign Exchange Option	9.52	Put			224.46180	257.713	14.00	0.5215	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			251.84670	204.363	14.03	0.4717	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			272.38090	233.830	14.74	0.3807	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			522.58090	566.830	14.74	0.6193	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			269.12760	230.904	14.76	0.3770	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			529.32760	573.904	14.76	0.6230	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			275.67090	236.789	14.72	0.3845	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			515.87090	559.789	14.72	0.6155	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			458.59290	408.276	14.59	0.4786	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			509.29290	543.776	14.59	0.5214	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			454.57350	404.530	14.61	0.4754	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			515.27350	550.030	14.61	0.5246	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			462.64510	412.058	14.58	0.4819	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			503.34510	537.558	14.58	0.5181	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			420.16630	377.051	15.38	0.3954	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			849.26630	885.551	15.38	0.6046	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			417.11920	374.313	15.40	0.3931	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			856.21920	892.814	15.40	0.6069	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			423.23590	379.902	15.36	0.3978	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			842.33590	878.401	15.36	0.6022	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			715.36790	668.040	16.01	0.5081	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			765.06790	790.340	16.01	0.4919	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			711.47610	664.315	16.03	0.5060	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			771.17610	796.615	16.03	0.4940	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			719.28150	671.783	16.00	0.5102	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			758.98150	784.083	16.00	0.4898	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31890		1.33760			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32250		1.33970			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			24.00000	211.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			124.00000	311.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			76.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	111.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			197.00000	25.000		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			97.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	75.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			297.00000	125.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/03/2019	Foreign Exchange Future				1.28220		1.26700			0.0000	0.00	0	400
QUANTO £On	14/06/2019	Foreign Exchange Future				1.28760		1.27240			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future				1.29310		1.27790			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future				1.29820		1.28280			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future				1.30320		1.28790			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €On	18/03/2019	Foreign Exchange Future				1.15340		1.14180			0.0000	0.00	0	25
QUANTO €On	14/06/2019	Foreign Exchange Future				1.16220		1.15050			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future				1.17160		1.15980			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future				1.18020		1.16840			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.18640		1.17450			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	607
Total QUANTO € / \$												0.00	0	607
SGD / R On	18/03/2019	Foreign Exchange Future				10.32690		10.49520			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future				10.46340		10.63400			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call				369.71840	264.858	15.03	0.5055	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put				214.51840	277.958	15.03	0.4945	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call				364.32580	260.329	15.05	0.4996	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put				219.12580	283.429	15.05	0.5004	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call				375.16650	269.446	15.02	0.5113	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put				209.96650	272.546	15.02	0.4887	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call				798.21640	665.576	14.57	0.6987	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put				164.21640	202.177	14.57	0.3013	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call				791.14160	659.257	14.58	0.6949	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put				167.14160	205.857	14.58	0.3051	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call				805.32670	671.938	14.55	0.7024	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put				161.32670	198.538	14.55	0.2976	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Future				2.50020		2.53790			0.0000	0.00	0	19,000
TRY / R On	14/06/2019	Foreign Exchange Future				2.41560		2.45690			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
Total TRY / R Future									0.00	0	19,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			35.11970	23.965	21.76	0.1908	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			227.21970	253.765	21.76	0.8092	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			33.17800	22.510	21.82	0.1812	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			235.27800	262.310	21.82	0.8188	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			37.16140	25.505	21.71	0.2008	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			219.26140	245.305	21.71	0.7992	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.97110	1.134	23.74	0.0094	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,075.07110	1,115.534	23.74	0.9906	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.87570	1.075	23.74	0.0089	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,084.97570	1,125.474	23.74	0.9911	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			2.07110	1.196	23.74	0.0098	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,065.17110	1,105.596	23.74	0.9902	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	19,000
Total Futures									842 139 238.90	60,007	1,398,469
Total Options									944 387.82	3,146	5,483,690
Grand Total:									843,083,626.72	63,153	6,882,159