



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](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/01/2019 Foreign Exchange Future			13.79610		13.82910			0.0000	5,076,964.80	368	0
\$ / R On 16/01/2019 Foreign Exchange Future			13.79610		13.82910			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.79610		13.82910			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.79610		13.83050			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.80990		13.83470			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.82830		13.84060			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.83200		13.84920			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.83280		13.85090			0.0000	0.00	0	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.84260		13.87340			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.84420		13.87680			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.95720		13.89370			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.01210		13.89870			0.0000	0.00	0	6,062
\$ / R On 04/03/2019 Foreign Exchange Future			14.08550		13.90540			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.10380		13.90710			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.21380		13.91710			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.34210		13.92880			0.0000	1,073,205,000.90	74,829	542,548
\$ / R On 27/03/2019 Foreign Exchange Future			14.22340		13.94420			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.19710		13.94760			0.0000	2,839,420.00	200	4,591
\$ / R On 02/04/2019 Foreign Exchange Future			14.14440		13.95450			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.10480		13.95960			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.97300		13.97670			0.0000	0.00	0	260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Future			13.96260		13.99600			0.0000	0.00	0	71
\$ / R	On	30/04/2019	Foreign Exchange Future			13.96970		14.00300			0.0000	0.00	0	1,180
\$ / R	On	31/05/2019	Foreign Exchange Future			14.02480		14.05730			0.0000	0.00	0	475
\$ / R	On	03/06/2019	Foreign Exchange Future			14.03010		14.06260			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.03190		14.06430			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.04960		14.08180			0.0000	561,984.00	40	112,232
\$ / R	On	20/06/2019	Foreign Exchange Future			14.06030		14.09230			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.07450		14.10640			0.0000	0.00	0	105
\$ / R	On	01/07/2019	Foreign Exchange Future			14.07980		14.11160			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.08330		14.11510			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.13390		14.16480			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.13570		14.16660			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.15770		14.18810			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.18900		14.21850			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.19450		14.22390			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.19810		14.22740			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.20000		14.22920			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.22020		14.24890			0.0000	142,202.00	10	14,285
\$ / R	On	30/09/2019	Foreign Exchange Future			14.24590		14.27400			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.24950		14.27760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.30250		14.33020			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.35500		14.38340			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.36050		14.38890			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.36410		14.39250			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.38040		14.40900			0.0000	67,084,566.00	4,665	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.41300		14.44210			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.41670		14.44570			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.47110		14.50090			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.53140		14.56170			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.55860		14.58920			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.59160		14.62260			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.64420		14.67560			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.71030		14.74240			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.72970		14.76200			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.81920		14.85230			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.91250		14.94660			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,148,910,137.70</b>	<b>80,112</b>	<b>791,547</b>
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			0.17790	0.000	16.69	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			37.00970	0.000	16.69	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			67.90970	63.900	16.69	1.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			179.59180	203.900	16.69	1.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			8.69180	0.000	16.69	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			0.36660	0.000	16.69	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			461.26660	493.900	16.69	1.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			361.97140	393.900	16.69	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		1.07140	0.000	16.69	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put		531.07790	563.900	16.69	1.0000	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		652.34860	683.935	28.60	0.9994	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		1.44860	0.035	28.60	0.0006	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		643.70040	674.906	27.78	0.9895	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		2.80040	1.006	27.78	0.0105	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call		117.38890	79.644	16.35	0.4953	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put		86.88890	83.544	16.35	0.5047	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.09350	0.054	29.18	0.0006	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,170.59350	1,136.154	29.18	0.9994	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		444.63280	462.313	18.02	0.9156	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		19.33280	12.213	18.02	0.0844	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		266.68360	263.435	16.13	0.6923	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		87.28360	71.735	16.13	0.3077	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		4.54420	3.662	16.20	0.0215	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		903.74420	885.662	16.20	0.9785	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		1,040.96600	1,054.955	19.39	0.9670	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		10.16600	6.955	19.39	0.0330	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,284.89810	1,301.258	20.43	0.9809	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		5.79810	4.058	20.43	0.0191	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		81.22870	66.345	16.93	0.2353	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		430.32870	433.545	16.93	0.7647	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,621.61860	1,638.914	22.05	0.9918	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,064.53900	1,045.677	17.54	0.9843	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		856.73330	837.769	15.68	0.9718	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		5.83330	4.969	15.68	0.0282	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		579.09760	586.153	17.58	0.8499	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		49.99760	38.953	17.58	0.1501	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		31.18680	23.213	18.19	0.0954	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call		153.37910	133.124	16.02	0.4072	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put		252.47910	250.324	16.02	0.5928	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put		284.76740	283.602	16.20	0.6320	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call		135.66740	116.402	16.20	0.3680	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		3.63900	2.877	17.54	0.0157	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		2.51860	1.714	22.05	0.0082	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		218.72470	196.482	15.56	0.5355	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		167.82470	163.682	15.56	0.4645	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		71.11840	57.343	17.11	0.2085	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		470.21840	474.543	17.11	0.7915	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		730.28680	740.413	18.19	0.9046	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,253.63700	1,279.150	20.02	0.9348	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		27.03700	21.750	20.02	0.0652	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		598.06940	614.564	18.02	0.7444	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		124.86940	108.765	18.02	0.2556	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call		0.00000	253.493	16.52	0.4942	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put		0.00000	279.293	16.52	0.5058	12,288,900.80	44,000	22,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		422.31590	377.025	16.94	0.5451	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		246.01590	264.225	16.94	0.4549	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		23.91730	13.117	15.02	0.0431	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,092.61730	1,195.217	15.02	0.9569	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		939.90160	1,037.268	15.23	0.9256	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		41.20160	25.168	15.23	0.0744	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		203.71610	237.324	17.54	0.4028	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		555.01610	475.224	17.54	0.5972	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,417.53660	1,312.195	20.17	0.8835	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		46.23660	54.295	20.17	0.1165	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		760.33340	670.632	18.29	0.7016	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		139.03340	162.732	18.29	0.2984	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		950.81390	855.053	18.91	0.7730	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		99.51390	117.153	18.91	0.2270	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		218.43160	254.198	17.40	0.4245	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		519.73160	442.098	17.40	0.5755	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,755.89540	1,647.846	20.73	0.9308	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		24.59540	29.946	20.73	0.0692	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		430.32070	493.472	16.31	0.6650	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		231.62070	181.372	16.31	0.3350	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		628.22920	504.568	17.67	0.5977	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		193.62920	250.068	17.67	0.4023	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		668.27920	531.718	17.83	0.6083	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		185.37920	245.518	17.83	0.3917	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,311.76770	1,061.644	19.61	0.7881	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		78.86770	125.444	19.61	0.2119	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		357.78710	517.801	16.73	0.6300	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		380.68710	244.001	16.73	0.3700	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,185.33920	864.963	19.23	0.7007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		114.13920	207.063	19.23	0.2993	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		690.52640	1,012.668	15.90	0.8575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		161.72640	70.568	15.90	0.1425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		224.97500	383.886	17.84	0.4853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		716.17500	461.786	17.84	0.5147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,169.14710	1,556.468	15.80	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		40.34710	14.368	15.80	0.0376	8,793.46	612	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,379.29020	1,040.311	19.71	0.7552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		88.09020	162.411	19.71	0.2448	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		429.01590	678.827	16.56	0.7074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		350.21590	186.727	16.56	0.2926	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		55.40720	106.305	20.51	0.1704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,726.60720	1,364.205	20.51	0.8296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,542.29400	1,190.766	20.08	0.7934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		71.09400	132.866	20.08	0.2066	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,015.76780	714.648	18.75	0.6436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		144.56780	256.748	18.75	0.3564	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			594.47730	365.616	17.45	0.4500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			273.27730	457.716	17.45	0.5500	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			551.77570	837.581	16.09	0.7917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			242.97570	115.480	16.09	0.2083	141,348.13	1,224	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			746.05920	486.098	17.93	0.5294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			214.85920	368.198	17.93	0.4706	225,337.24	612	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			443.74890	698.168	16.49	0.7189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			334.94890	176.068	16.49	0.2811	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			6.66050	9.991	22.14	0.0213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,407.86050	2,997.891	22.14	0.9787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,721.37490	5,309.466	27.52	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.17490	1.566	27.52	0.0033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			403.80910	225.058	16.78	0.3316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			382.60910	617.158	16.78	0.6684	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,278.24240	1,888.005	21.11	0.9103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			27.04240	50.105	21.11	0.0897	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,406.24520	1,064.970	19.77	0.7620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			85.04520	157.070	19.77	0.2380	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			78.35770	145.274	19.92	0.2229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,469.55770	1,123.174	19.92	0.7771	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			77.44800	143.661	19.94	0.2208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,478.64800	1,131.561	19.94	0.7792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			79.27850	146.904	19.90	0.2250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,460.47850	1,114.804	19.90	0.7750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			342.43060	559.790	17.00	0.6288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			463.63060	267.690	17.00	0.3712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,134.41910	2,544.026	18.82	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			5.61910	1.926	18.82	0.0053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,877.36270	2,285.358	18.03	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			8.56270	3.258	18.03	0.0089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			178.37070	79.386	15.95	0.1562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			657.17070	971.486	15.95	0.8438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,432.29090	2,843.147	19.73	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			3.49090	1.047	19.73	0.0029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,599.03290	4,012.139	21.97	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.23290	0.039	21.97	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,193.90480	2,603.806	19.00	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.10480	1.706	19.00	0.0047	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			761.16670	498.473	17.98	0.5367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			209.96670	360.573	17.98	0.4633	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,204.95580	1,595.368	15.92	0.9652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			36.15580	13.268	15.92	0.0348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			479.60530	744.798	16.33	0.7454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			300.80530	152.698	16.33	0.2546	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,150.86060	834.083	19.13	0.6899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			119.66060	216.183	19.13	0.3101	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	15.20	Put			1,361.38270	1,023.971	19.66	0.7506	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			90.18270	166.071	19.66	0.2494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			650.62680	963.343	15.95	0.8409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			181.82680	81.243	15.95	0.1591	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,587.99870	1,233.554	20.19	0.8031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			66.79870	125.655	20.19	0.1969	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			629.33720	392.653	17.56	0.4694	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			258.13720	434.753	17.56	0.5306	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,670.90870	1,311.553	20.38	0.8194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			59.70870	113.653	20.38	0.1806	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,475.77010	1,879.531	16.80	0.9801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			16.97010	7.431	16.80	0.0199	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			424.18880	672.466	16.58	0.7035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			355.38880	190.366	16.58	0.2965	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,436.96740	1,840.151	16.67	0.9785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			18.16740	8.051	16.67	0.0215	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			405.29920	647.453	16.67	0.6880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			376.49920	205.353	16.67	0.3120	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,334.61810	999.611	19.60	0.7435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			93.41810	171.712	19.60	0.2565	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,160.24430	2,750.783	21.55	0.9727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			9.04430	12.883	21.55	0.0273	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			219.85980	375.968	17.89	0.4779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			731.05980	473.868	17.89	0.5221	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			996.11960	1,366.048	15.58	0.9409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			67.31960	23.948	15.58	0.0591	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,081.30530	1,459.628	15.50	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			52.50530	17.528	15.50	0.0454	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			362.02710	587.939	16.89	0.6486	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			433.22710	245.839	16.89	0.3514	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			264.09710	443.820	17.51	0.5383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			615.29710	381.720	17.51	0.4617	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			198.20710	342.130	18.10	0.4454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			799.40710	530.030	18.10	0.5546	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,597.17050	1,242.160	20.21	0.8049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			65.97050	124.260	20.21	0.1951	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,170.13340	2,760.582	21.56	0.9731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			8.93340	12.682	21.56	0.0269	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			141.18970	251.299	18.80	0.3504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,032.38970	729.199	18.80	0.6496	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,999.84290	1,623.181	20.97	0.8734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			38.64290	75.281	20.97	0.1266	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,576.62490	3,167.150	22.83	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			5.42490	9.250	22.83	0.0193	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			243.79060	412.772	17.67	0.5115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			664.99060	420.672	17.67	0.4885	0.00	0	139,342

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	15.66	Put		1,782.61810	1,417.340	20.63	0.8392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		51.41810	99.440	20.63	0.1608	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,687.48390	2,284.922	21.32	0.9474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		16.28390	27.022	21.32	0.0526	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		191.46200	331.480	18.17	0.4349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		822.66200	549.380	18.17	0.5651	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,229.94990	1,841.711	21.09	0.9046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		28.74990	53.811	21.09	0.0954	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,064.04490	1,440.773	15.51	0.9521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		55.24490	18.673	15.51	0.0479	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		205.18260	353.089	18.03	0.4561	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		776.38260	510.989	18.03	0.5439	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,104.93290	1,722.536	21.02	0.8886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		33.73290	64.636	21.02	0.1114	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		897.85070	1,256.144	15.67	0.9209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		89.05070	34.044	15.67	0.0791	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,923.87160	1,551.877	20.93	0.8614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		42.67160	83.977	20.93	0.1386	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		717.96630	1,046.158	15.87	0.8680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		149.16630	64.058	15.87	0.1320	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		796.82130	1,140.588	15.78	0.8944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		118.02130	48.488	15.78	0.1056	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,472.40430	2,075.386	21.21	0.9301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		21.20430	37.486	21.21	0.0699	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		506.50130	779.377	16.22	0.7638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		277.70130	137.277	16.22	0.2362	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		139.53110	248.618	18.82	0.3474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,040.73110	736.518	18.82	0.6526	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		517.55880	793.501	16.18	0.7710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		268.75880	131.401	16.18	0.2290	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		155.18400	273.776	18.61	0.3750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		966.38400	671.676	18.61	0.6250	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		137.89180	245.964	18.85	0.3444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,049.09180	743.864	18.85	0.6556	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		458.85950	717.896	16.42	0.7303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		320.05950	165.796	16.42	0.2697	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,100.94010	2,692.059	21.52	0.9703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		9.74010	14.159	21.52	0.0297	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,180.02420	2,770.383	21.56	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		8.82420	12.483	21.56	0.0265	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,308.72330	2,898.392	21.73	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		7.52330	10.492	21.73	0.0226	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		346.27300	565.336	16.98	0.6328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		457.47300	263.235	16.98	0.3672	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		4,074.21180	3,665.571	24.87	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		3.01180	7.671	24.87	0.0152	0.00	0	14,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,472.86130	4,064.749	26.50	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.66130	6.849	26.50	0.0130	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			99.07840	181.532	19.50	0.2686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,290.27840	959.432	19.50	0.7314	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			91.24810	167.931	19.64	0.2517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,352.44810	1,015.831	19.64	0.7483	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,051.56220	2,643.213	21.50	0.9682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			10.36220	15.313	21.50	0.0318	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,041.69170	2,633.454	21.49	0.9677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			10.49170	15.554	21.49	0.0323	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			97.91880	179.525	19.52	0.2661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,299.11880	967.425	19.52	0.7339	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			495.61390	765.419	16.27	0.7565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			286.81390	143.319	16.27	0.2435	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,667.87660	2,265.748	21.31	0.9460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			16.67660	27.848	21.31	0.0540	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			108.87580	198.324	19.32	0.2889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,220.07580	896.224	19.32	0.7111	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,378.10790	2,968.036	22.02	0.9784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			6.90790	10.136	22.02	0.0216	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			593.66330	891.526	16.03	0.8141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			214.86330	99.426	16.03	0.1859	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			954.62310	1,319.914	15.62	0.9331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			75.82310	27.814	15.62	0.0669	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,394.56290	2,000.036	21.17	0.9226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			23.36290	42.136	21.17	0.0774	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,633.96140	1,276.737	20.29	0.8123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			62.76140	118.837	20.29	0.1877	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			874.01300	1,229.130	15.70	0.9152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			95.21300	37.030	15.70	0.0848	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			624.88100	931.094	15.99	0.8293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			196.08100	88.994	15.99	0.1707	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			563.52770	852.816	16.07	0.7982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			234.72770	110.716	16.07	0.2018	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			172.55930	301.341	18.39	0.4043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			893.75930	609.241	18.39	0.5957	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			101.44000	185.610	19.45	0.2735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,272.64000	943.510	19.45	0.7265	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			738.98380	1,071.581	15.85	0.8756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			140.18380	59.481	15.85	0.1244	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,652.41600	1,294.117	20.34	0.8159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			61.21600	116.217	20.34	0.1841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,942.82600	1,569.623	20.94	0.8645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			41.62600	81.723	20.94	0.1355	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,176.69490	857.206	19.20	0.6980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			115.49490	209.306	19.20	0.3020	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	14.20	Call			289.24380	481.686	17.34	0.5695	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			560.44380	339.586	17.34	0.4305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,085.77540	1,704.365	21.01	0.8860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			34.57540	66.465	21.01	0.1140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			217.34660	372.065	17.91	0.4742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			738.54660	479.965	17.91	0.5258	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			142.86800	254.011	18.77	0.3534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,024.06800	721.911	18.77	0.6466	0.00	0	135,043
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			15.28530	8.503	17.29	0.0207	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,749.48530	2,021.903	17.29	0.9793	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			399.11870	542.411	16.97	0.5983	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			454.91870	319.011	16.97	0.4017	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			237.04900	331.503	18.07	0.4200	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			792.84900	608.103	18.07	0.5800	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			452.18220	607.943	16.74	0.6435	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			387.98220	264.543	16.74	0.3565	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,575.07510	1,360.839	20.14	0.8104	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			92.67510	127.939	20.14	0.1896	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			333.20250	439.307	17.40	0.5145	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			585.60250	442.207	17.40	0.4855	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,905.39310	1,680.389	20.79	0.8637	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			62.99310	87.489	20.79	0.1363	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			84.92790	48.123	15.73	0.0990	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,032.52790	1,245.223	15.73	0.9010	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			927.52370	749.761	18.51	0.6385	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			205.12370	276.861	18.51	0.3615	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			316.60010	418.563	17.52	0.4967	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			619.00010	471.463	17.52	0.5033	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			99.80050	65.552	15.74	0.1251	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,004.30050	1,159.952	15.74	0.8749	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			348.48130	281.767	16.62	0.3606	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			548.08130	626.567	16.62	0.6394	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			700.95150	605.063	17.78	0.5657	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			310.55150	359.863	17.78	0.4343	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			559.53590	550.569	17.22	0.5284	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			426.23590	413.569	17.22	0.4716	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,257.67500	1,273.617	19.19	0.7536	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			213.67500	196.217	19.19	0.2464	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,747.31760	1,767.386	20.20	0.8341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			140.31760	127.086	20.20	0.1659	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,062.18630	2,084.711	20.79	0.8726	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			105.18630	94.411	20.79	0.1274	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,100.12600	1,113.788	18.74	0.7092	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			263.12600	243.488	18.74	0.2908	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			427.55900	402.023	17.58	0.4350	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			674.55900	682.323	17.58	0.5650	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,131.53200	1,096.675	15.86	0.8128	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			128.53200	126.975	15.86	0.1872	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			276.43150	277.733	16.34	0.3291	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			789.43150	757.433	16.34	0.6709	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			445.41030	419.387	17.48	0.4493	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			642.41030	649.687	17.48	0.5507	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			111.74510	110.043	15.81	0.1677	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,194.74510	1,159.743	15.81	0.8323	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,914.56150	1,932.825	20.35	0.8139	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			181.86150	167.625	20.35	0.1861	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			546.78900	520.167	17.58	0.4753	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			689.48900	695.367	17.58	0.5247	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,263.86080	1,276.656	19.04	0.7006	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			311.16080	291.456	19.04	0.2994	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,234.44530	2,255.011	20.89	0.8515	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			141.74530	129.811	20.89	0.1485	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			528.06890	501.853	17.66	0.4626	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			720.76890	727.053	17.66	0.5374	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			204.52570	203.285	16.12	0.2384	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,121.82570	1,088.085	16.12	0.7616	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,224.57820	1,190.505	16.03	0.7951	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			167.27820	165.705	16.03	0.2049	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			44.23380	43.450	16.24	0.0676	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,966.83380	1,933.550	16.24	0.9324	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			896.89660	905.151	18.10	0.5959	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			451.19660	427.051	18.10	0.4041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,863.54900	1,830.561	16.09	0.9126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			61.74900	60.961	16.09	0.0874	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			957.88960	966.161	18.25	0.6019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			459.68960	435.761	18.25	0.3981	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,458.76780	1,424.687	15.94	0.8416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			815.97650	822.620	17.89	0.5554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			524.31850	498.842	17.91	0.4423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			822.51850	829.242	17.91	0.5577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			531.25670	505.624	17.88	0.4469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			809.45670	816.024	17.88	0.5531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			256.23430	255.214	16.27	0.2697	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			571.03750	544.574	17.69	0.4728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			739.23750	744.974	17.69	0.5272	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			590.05980	563.218	17.60	0.4849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			708.25980	713.618	17.60	0.5151	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			527.77650	502.220	17.89	0.4446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			196.73950	182.343	20.43	0.1910	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,180.91440	2,199.959	20.72	0.8301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			172.71440	159.559	20.72	0.1699	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,672.71250	1,687.838	19.87	0.7604	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			254.51250	237.438	19.87	0.2396	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,088.03430	1,054.814	16.27	0.7303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			630.81580	634.979	17.38	0.4830	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,790.13820	1,806.263	20.07	0.7791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			231.93820	215.863	20.07	0.2209	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			439.00590	415.627	18.37	0.3834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,007.20590	1,016.027	18.37	0.6166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,004.93950	2,022.743	20.43	0.8090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			284.97490	267.109	19.57	0.2652	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			673.12550	644.490	17.28	0.5348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			591.32550	594.890	17.28	0.4652	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			444.81750	421.280	18.34	0.3876	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			993.01750	1,001.680	18.34	0.6124	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			642.61580	614.579	17.38	0.5170	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			66.01390	60.204	24.26	0.0667	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,346.01130	1,358.636	19.17	0.7003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			327.81130	308.236	19.17	0.2997	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			848.90800	855.941	17.98	0.5668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			510.70800	485.541	17.98	0.4332	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,523.17490	1,537.509	19.57	0.7348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			183.10780	169.406	20.59	0.1791	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,265.65980	1,231.838	16.11	0.7892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			183.85980	182.238	16.11	0.2108	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			728.40500	699.094	17.10	0.5658	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			526.60500	529.494	17.10	0.4342	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,944.21390	3,970.604	24.26	0.9333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			235.02920	218.816	20.05	0.2235	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			580.27590	583.724	17.25	0.4601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			682.07590	653.324	17.25	0.5399	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,031.11800	2,049.113	20.47	0.8124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			192.91800	178.713	20.47	0.1876	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,101.30780	2,119.806	20.59	0.8209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			500.77560	503.400	17.03	0.4212	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,714.39580	1,729.884	19.95	0.7672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			246.19580	229.484	19.95	0.2328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,094.82670	1,061.576	16.27	0.7328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			253.02670	251.976	16.27	0.2672	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,773.22920	1,789.216	20.05	0.7765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			392.69760	370.817	18.67	0.3496	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,280.55620	1,246.704	16.09	0.7937	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			178.75620	177.103	16.09	0.2063	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			219.48230	218.130	16.19	0.2407	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,171.28230	1,137.730	16.19	0.7593	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			752.57560	723.000	17.03	0.5788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			126.96780	125.087	15.94	0.1584	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,926.90540	1,944.121	20.30	0.7987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			208.70540	193.721	20.30	0.2013	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,397.12560	3,365.234	18.67	0.9904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.32560	5.634	18.67	0.0096	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,130.89760	1,141.217	18.67	0.6504	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,062.61820	1,071.566	18.46	0.6254	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			434.91820	411.866	18.46	0.3746	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,223.91010	3,248.163	22.54	0.9036	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			96.21010	88.463	22.54	0.0964	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,067.88820	2,084.992	20.44	0.8020	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			214.28820	199.492	20.44	0.1980	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			631.85000	604.712	17.62	0.4936	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			725.45000	730.212	17.62	0.5064	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,385.57930	2,404.785	20.94	0.8376	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			756.12020	761.228	17.70	0.5180	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			171.97930	159.285	20.94	0.1624	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			199.21460	197.533	16.15	0.2155	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,305.61460	1,272.033	16.15	0.7845	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,410.92180	1,423.170	19.25	0.6972	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			347.32180	327.670	19.25	0.3028	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			612.52020	585.728	17.70	0.4820	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			256.62520	255.600	16.27	0.2584	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,178.22520	1,145.400	16.27	0.7416	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,492.66350	2,512.049	21.06	0.8434	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			167.76350	155.349	21.06	0.1566	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,016.17620	984.245	16.51	0.6793	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			351.07620	350.945	16.51	0.3207	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,227.96930	2,244.103	20.57	0.7890	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			252.76930	238.003	20.57	0.2110	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			726.38310	699.576	17.65	0.5115	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			761.58310	765.676	17.65	0.4885	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,543.77060	2,561.569	21.03	0.8224	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			791.71770	796.137	17.72	0.4991	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			208.57060	195.469	21.03	0.1776	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			231.17840	230.203	16.23	0.2233	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,395.97840	1,364.103	16.23	0.7767	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,564.94440	1,576.709	19.46	0.6919	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			389.74440	370.609	19.46	0.3081	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			706.51770	680.037	17.72	0.5009	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,233.04440	1,201.798	16.41	0.7264	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			306.44440	306.098	16.41	0.2736	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			948.19570	954.219	18.08	0.5381	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			656.29570	631.919	18.08	0.4619	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,410.83180	2,427.243	20.79	0.7978	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			248.93180	234.943	20.79	0.2022	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,394.15010	2,409.749	20.74	0.7816	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			282.65010	268.749	20.74	0.2184	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			808.77230	783.557	17.68	0.5256	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			790.27230	794.557	17.68	0.4744	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,718.64160	2,735.671	21.21	0.8135	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			237.14160	224.671	21.21	0.1865	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			256.80380	256.233	16.27	0.2277	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,475.30380	1,445.233	16.27	0.7723	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,721.75200	1,733.712	19.70	0.6913	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			420.25200	402.712	19.70	0.3087	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			788.52890	763.600	17.76	0.5157	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			820.02890	824.600	17.76	0.4843	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			352.39870	352.652	16.47	0.2846	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,286.29870	1,257.152	16.47	0.7154	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,091.95640	1,098.894	18.36	0.5597	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			649.35640	626.993	18.36	0.4403	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,872.49940	4,892.927	24.29	0.9198	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			101.69940	92.927	24.29	0.0802	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,008.98010	2,020.961	20.09	0.7211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			387.88010	371.161	20.09	0.2789	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,193.47130	3,212.484	21.90	0.8371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			212.37130	202.684	21.90	0.1629	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,508.27090	3,479.439	15.96	0.9864	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.37090	9.239	15.96	0.0136	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,887.45250	1,860.708	15.67	0.8577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			138.55250	140.508	15.67	0.1423	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			663.00270	641.293	18.42	0.4388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,134.10270	1,141.093	18.42	0.5612	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,750.88930	1,762.357	19.67	0.6827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			449.78930	432.557	19.67	0.3173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			952.82530	927.704	17.34	0.5777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			673.92530	677.504	17.34	0.4223	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,851.45380	3,872.225	23.22	0.8699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			170.35380	162.425	23.22	0.1301	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			848.57960	824.458	17.69	0.5308	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			809.67960	814.258	17.69	0.4692	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,775.52680	3,796.124	23.07	0.8667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			174.42680	166.324	23.07	0.1333	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			800.66450	777.053	17.86	0.5081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			881.76450	886.853	17.86	0.4919	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,367.80040	4,388.810	24.20	0.8892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			146.70040	139.010	24.20	0.1108	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			447.75760	430.578	19.69	0.3160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,758.85760	1,770.378	19.69	0.6840	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			899.21970	874.597	17.51	0.5540	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			740.31970	744.397	17.51	0.4460	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			486.02730	467.943	19.41	0.3392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,617.12730	1,627.744	19.41	0.6608	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,577.04540	3,597.148	22.68	0.8576	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			185.94540	177.348	22.68	0.1424	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			980.77010	955.406	17.25	0.5898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			641.87010	645.207	17.25	0.4102	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,164.74160	5,185.422	24.20	0.9264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			93.64160	85.621	24.20	0.0736	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,518.65770	4,536.868	24.20	0.8973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			137.55770	127.068	24.20	0.1027	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,349.80530	1,320.899	16.46	0.7232	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			350.90530	350.699	16.46	0.2768	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			877.76810	853.357	17.58	0.5443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			768.86810	773.157	17.58	0.4557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,555.66690	4,574.033	24.20	0.8992	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			134.56690	124.233	24.20	0.1008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,218.51870	1,190.112	16.62	0.6816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			429.61870	429.912	16.62	0.3184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,230.60350	1,202.148	16.60	0.6856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			421.70350	421.948	16.60	0.3144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,194.99930	4,216.505	23.90	0.8830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			153.89930	146.705	23.90	0.1170	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,224.55210	1,196.121	16.61	0.6836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			425.65210	425.921	16.61	0.3164	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			889.14780	865.307	17.67	0.5382	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			815.14780	819.407	17.67	0.4618	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,858.97290	1,870.691	19.83	0.6886	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			452.97290	436.592	19.83	0.3114	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			314.06380	300.791	20.84	0.2263	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,540.06380	2,554.891	20.84	0.7737	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,881.71060	2,897.825	21.31	0.8053	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			265.71060	253.725	21.31	0.1947	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			868.68570	845.084	17.74	0.5290	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			844.68570	849.184	17.74	0.4710	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			280.38520	280.080	16.28	0.2305	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,554.38520	1,525.980	16.28	0.7695	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			393.92500	394.008	16.56	0.2921	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,341.52500	1,313.508	16.56	0.7079	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			968.92910	946.380	17.69	0.5495	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			838.72910	843.880	17.69	0.4505	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			440.16750	440.955	16.65	0.3019	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,380.36750	1,353.455	16.65	0.6981	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,634.12170	1,606.424	16.33	0.7672	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			303.92170	303.924	16.33	0.2328	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,019.02940	2,030.648	20.01	0.6898	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			479.22940	463.148	20.01	0.3102	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,053.04410	3,069.381	21.47	0.7986	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			293.24410	281.881	21.47	0.2014	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		948.25680	925.923	17.77	0.5407	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		868.05680	873.423	17.77	0.4593	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,711.22680	2,726.211	21.00	0.7691	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		341.42680	328.711	21.00	0.2309	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,854.12190	2,870.358	21.11	0.7644	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		367.52190	355.358	21.11	0.2356	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,041.62440	1,019.167	17.69	0.5590	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		858.22440	864.167	17.69	0.4410	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,196.02250	3,214.768	21.60	0.7919	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		887.34880	893.507	17.77	0.4494	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		319.42250	309.768	21.60	0.2081	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		324.00140	324.535	16.37	0.2342	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,707.40140	1,679.535	16.37	0.7658	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,151.43350	2,164.341	20.13	0.6892	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		504.83350	489.341	20.13	0.3108	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,020.74880	998.507	17.77	0.5506	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		483.01240	484.638	16.72	0.3082	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,431.91240	1,405.138	16.72	0.6918	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,261.72440	1,269.993	18.53	0.5397	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		814.22440	794.093	18.53	0.4603	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,583.90680	2,554.255	14.18	0.9297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		64.90680	63.856	14.18	0.0703	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,333.13880	1,307.943	16.94	0.6550	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		584.13880	587.543	16.94	0.3450	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		1,132.66020	1,109.136	17.50	0.5848	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,978.57710	1,991.000	19.82	0.6579	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,986.47330	1,998.928	19.84	0.6590	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		579.69560	563.481	19.81	0.3432	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,970.69560	1,983.081	19.81	0.6568	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,300.32370	3,317.206	21.68	0.7918	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		329.32370	317.606	21.68	0.2082	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		577.57710	561.400	19.82	0.3421	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		793.66020	798.736	17.50	0.4152	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,834.75410	2,850.322	21.03	0.7549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		393.75410	380.722	21.03	0.2451	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,723.38910	5,745.665	23.86	0.9092	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		132.38910	126.065	23.86	0.0908	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		575.47330	559.328	19.84	0.3410	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,003.69330	3,020.349	21.20	0.7598	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		395.79330	383.349	21.20	0.2402	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,118.88150	1,096.418	17.67	0.5685	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		876.78150	883.418	17.67	0.4315	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,347.56200	3,366.348	21.71	0.7854	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		349.66200	339.348	21.71	0.2146	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		343.11610	345.095	16.40	0.2349	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,785.21610	1,758.095	16.40	0.7651	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,298.31540	2,312.059	20.23	0.6894	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			530.41540	515.059	20.23	0.3106	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,097.78460	1,075.543	17.74	0.5605	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			905.68460	912.543	17.74	0.4395	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			524.64830	527.356	16.80	0.3138	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,480.34830	1,454.055	16.80	0.6862	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			565.33490	568.639	16.90	0.3187	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,526.23490	1,499.739	16.90	0.6813	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			605.42020	610.117	17.01	0.3224	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,577.12020	1,551.517	17.01	0.6776	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,586.32150	3,606.396	22.02	0.7610	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			445.52150	434.996	22.02	0.2390	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			825.44660	807.645	19.49	0.4107	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,846.24660	1,859.045	19.49	0.5893	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			820.25120	802.508	19.52	0.4085	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,861.05120	1,873.908	19.52	0.5915	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,781.03050	2,748.647	14.61	0.9117	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			101.83050	100.047	14.61	0.0883	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,396.98930	1,373.229	17.52	0.6170	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			817.78930	824.629	17.52	0.3830	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			822.84380	805.072	19.50	0.4096	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,853.64380	1,866.472	19.50	0.5904	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			646.51980	652.027	17.13	0.3257	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,629.11980	1,603.627	17.13	0.6743	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			684.05380	690.033	17.22	0.3290	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,669.65380	1,644.233	17.22	0.6710	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			724.72970	731.484	17.31	0.3310	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,727.12970	1,701.784	17.31	0.6690	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,151.06670	1,131.292	19.03	0.4919	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,569.06670	1,581.592	19.03	0.5081	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,157.74370	1,137.898	19.01	0.4941	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,555.74370	1,568.198	19.01	0.5059	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,154.40310	1,134.586	19.02	0.4930	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,562.40310	1,574.886	19.02	0.5070	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,708.52350	1,722.230	19.22	0.5137	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,190.82350	1,171.430	19.22	0.4863	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,298.47910	1,278.705	19.19	0.5018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,711.87910	1,726.205	19.19	0.4982	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,305.17090	1,285.330	19.17	0.5038	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,698.57090	1,712.830	19.17	0.4962	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,301.81990	1,282.012	19.18	0.5028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,705.21990	1,719.512	19.18	0.4972	0.00	0	0
<b>Total \$ / R Option</b>												<b>12,664,379.63</b>	<b>46,448</b>	<b>5,342,054</b>
<b>Total \$ / R</b>												<b>1,161,574,517.33</b>	<b>126,560</b>	<b>6,133,601</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				14.34210		13.92880			0.0000	1,003,947.00	70	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.04960		14.08180			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				14.22020		14.24890			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.38040		14.40900			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				14.55860		14.58920			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,003,947.00</b>	<b>70</b>	<b>422</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				35,015.14980	57,092.162	16.96	0.6367	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				45,135.14980	25,882.162	16.96	0.3633	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				34,627.29870	56,533.548	16.98	0.6328	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				45,747.29870	26,323.548	16.98	0.3672	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				35,407.10140	57,655.047	16.93	0.6407	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				44,527.10140	25,445.047	16.93	0.3593	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				52,777.64590	50,222.004	17.89	0.4446	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				81,597.64590	82,262.004	17.89	0.5554	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				52,431.85400	49,884.201	17.91	0.4423	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				82,251.85400	82,924.201	17.91	0.5577	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				53,125.67140	50,562.406	17.88	0.4469	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				80,945.67140	81,602.406	17.88	0.5531	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				66,942.15620	64,761.616	18.39	0.4421	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				112,052.15620	112,741.616	18.39	0.5579	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				66,620.16500	64,444.411	18.40	0.4405	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				112,730.16500	113,424.411	18.40	0.5595	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				67,265.78940	65,080.006	18.38	0.4438	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				111,375.78940	112,060.006	18.38	0.5562	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				115,524.36310	113,151.348	17.43	0.5932	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				76,624.36310	77,111.348	17.43	0.4068	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				115,069.10880	112,700.090	17.44	0.5915	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				77,169.10880	77,660.090	17.44	0.4085	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				115,982.00510	113,604.469	17.41	0.5949	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				76,082.00510	76,564.469	17.41	0.4051	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				111,925.10630	109,794.780	18.40	0.5230	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				121,005.10630	121,934.780	18.40	0.4770	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				111,550.09930	109,424.264	18.41	0.5217	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				121,630.09930	122,564.264	18.41	0.4783	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				112,300.86750	110,167.303	18.39	0.5243	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				120,380.86750	121,307.303	18.39	0.4757	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,003,947.00</b>	<b>70</b>	<b>422</b>
£ / R	On 21/01/2019	Foreign Exchange Future				17.73530		17.78030			0.0000	0.00	0	4,112
£ / R	On 31/01/2019	Foreign Exchange Future				17.77320		17.80970			0.0000	0.00	0	27
£ / R	On 28/02/2019	Foreign Exchange Future				18.02980		17.89720			0.0000	0.00	0	47
£ / R	On 18/03/2019	Foreign Exchange Future				18.47110		17.95210			0.0000	8,496,706.00	460	395,576
£ / R	On 29/03/2019	Foreign Exchange Future				18.29470		17.98630			0.0000	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/04/2019	Foreign Exchange Future			18.02160		18.03930			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.01780		18.07380			0.0000	0.00	0	120
£ / R	On	14/06/2019	Foreign Exchange Future			18.17220		18.22710			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.47310		18.52460			0.0000	33,177,687.60	1,796	14,864
£ / R	On	13/12/2019	Foreign Exchange Future			18.75200		18.80500			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.06140		19.11630			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>41,674,393.60</b>	<b>2,256</b>	<b>420,880</b>
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			370.71470	404.029	18.70	0.7921	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			61.01470	49.329	18.70	0.2079	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,010.89320	1,040.700	18.49	0.9218	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			30.59320	23.900	18.49	0.0782	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			296.58220	239.325	15.91	0.3473	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			523.78220	599.124	15.91	0.6527	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			459.58320	753.912	16.09	0.6638	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			507.48320	282.812	16.09	0.3362	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,499.38210	2,995.483	20.55	0.9571	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			11.48210	26.583	20.55	0.0429	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,105.20960	1,643.704	18.63	0.8407	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			57.30960	114.804	18.63	0.1593	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			138.00430	259.465	17.61	0.3122	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,375.90430	978.364	17.61	0.6878	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,274.72810	1,804.103	18.85	0.8644	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			46.82810	95.203	18.85	0.1356	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,216.57100	839.649	17.34	0.6403	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			168.67100	310.749	17.34	0.3597	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			344.56680	585.803	16.40	0.5681	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			692.46680	414.703	16.40	0.4319	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			341.19750	580.713	16.41	0.5649	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			699.09750	419.613	16.41	0.4351	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			347.96180	590.922	16.39	0.5713	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			685.86180	409.822	16.39	0.4287	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			583.35150	428.127	16.15	0.4239	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			479.65150	632.827	16.15	0.5761	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			622.49870	618.098	16.01	0.5087	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			551.79870	529.698	16.01	0.4913	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			641.42390	655.740	16.06	0.5073	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			605.22390	563.540	16.06	0.4927	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			605.62330	565.948	16.44	0.4273	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,008.52330	1,023.748	16.44	0.5727	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			602.00750	562.418	16.45	0.4253	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,014.90750	1,030.218	16.45	0.5747	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			609.26260	569.496	16.44	0.4292	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,002.16260	1,017.296	16.44	0.5708	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			878.81610	842.527	16.56	0.4722	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,174.21610	1,189.427	16.56	0.5278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			874.92230	838.701	16.57	0.4707	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,180.32230	1,195.601	16.57	0.5293	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			882.72490	846.373	16.56	0.4738	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,168.12490	1,183.273	16.56	0.5262	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			779.16490	753.058	17.27	0.3822	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,944.16490	1,971.058	17.27	0.6178	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			784.76990	758.539	17.25	0.3844	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,929.76990	1,956.539	17.25	0.6156	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			781.95880	755.790	17.26	0.3833	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,936.95880	1,963.790	17.26	0.6167	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			997.66640	971.180	17.84	0.4089	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,181.36640	2,209.780	17.84	0.5911	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			994.72840	968.287	17.85	0.4080	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,188.42840	2,216.887	17.85	0.5920	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,000.62140	974.073	17.83	0.4099	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,174.32140	2,202.673	17.83	0.5901	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,500</b>
<b>Total £ / R</b>												<b>41,674,393.60</b>	<b>2,256</b>	<b>427,380</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13283		0.12939			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13108		0.13178			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13372		0.13439			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13623		0.13691			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.13981			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,967.57580	2,296.152	24.11	0.9742	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			28.67580	13.352	24.11	0.0258	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,100.91420	1,377.417	23.66	0.8622	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			162.01420	94.617	23.66	0.1378	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			476.41070	655.198	23.20	0.6075	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			537.51070	372.398	23.20	0.3925	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			756.93980	710.085	19.62	0.5512	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			579.43980	602.085	19.62	0.4488	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			403.20810	371.444	21.16	0.3382	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,225.70810	1,263.444	21.16	0.6618	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,343.33650	1,280.025	17.47	0.8009	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			165.83650	172.025	17.47	0.1991	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,287.15040	1,313.759	21.71	0.5674	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,767.34560	1,708.031	20.63	0.7662	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			328.04560	335.731	20.63	0.2338	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,158.27860	1,107.537	21.17	0.5986	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			718.97860	735.237	21.17	0.4014	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			726.45040	686.059	21.71	0.4326	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,046.10680	1,985.130	19.83	0.7780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			355.40680	362.030	19.83	0.2220	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,437.04840	1,382.766	20.60	0.6318	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			746.34840	759.666	20.60	0.3682	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			989.23360	943.027	21.38	0.4873	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,298.53360	1,319.927	21.38	0.5127	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,278.28000	1,225.026	21.15	0.5343	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,297.08000	1,314.826	21.15	0.4657	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			941.70490	895.232	22.08	0.4220	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,960.50490	1,985.032	22.08	0.5780	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,740.68280	1,680.899	20.22	0.6624	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			759.48280	770.699	20.22	0.3376	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	21/01/2019	Foreign Exchange Future			15.81760		15.86950			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.10120		15.99470			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.50540		16.05370			0.0000	8,335,227.00	505	135,811
€ / R	On	29/03/2019	Foreign Exchange Future			16.24710		16.04460			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.12100		16.14960			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.12410		16.18690			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.29180		16.35400			0.0000	7,135,808.40	438	24,528
€ / R	On	14/08/2019	Foreign Exchange Future			16.50700		16.56800			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.62420		16.68370			0.0000	0.00	0	9,579
€ / R	On	13/12/2019	Foreign Exchange Future			16.93750		16.99760			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.24580		17.30770			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>15,471,035.40</b>	<b>943</b>	<b>175,112</b>
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			451.43060	495.802	16.98	0.9145	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			20.93060	13.402	16.98	0.0855	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			233.74290	187.354	14.80	0.3335	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			458.44290	518.554	14.80	0.6665	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,603.34100	3,157.566	21.07	0.9753	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			7.04100	12.966	21.07	0.0247	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			381.31620	201.896	15.18	0.2986	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			435.01620	707.296	15.18	0.7014	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			658.25690	994.630	14.53	0.8345	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			204.55690	89.230	14.53	0.1655	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			374.19480	622.559	15.45	0.6493	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			460.49480	257.159	15.45	0.3507	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			370.22440	616.814	15.47	0.6456	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			466.52440	261.414	15.47	0.3544	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			378.20520	628.347	15.43	0.6531	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			454.50520	252.947	15.43	0.3469	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			98.46740	188.228	17.81	0.2651	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,374.76740	1,012.828	17.81	0.7349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			616.73920	496.857	15.82	0.5111	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			341.33920	423.957	15.82	0.4889	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			581.76450	587.585	15.71	0.5346	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			451.36450	428.585	15.71	0.4654	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			681.70310	708.476	16.05	0.5688	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			448.60310	412.576	16.05	0.4312	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			999.63970	1,030.374	16.77	0.6046	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			490.56690	459.236	16.78	0.3934	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,006.56690	1,037.436	16.78	0.6066	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			487.51310	456.320	16.80	0.3915	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,013.51310	1,044.520	16.80	0.6085	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			493.63970	462.174	16.77	0.3954	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			540.51650	558.269	15.69	0.3800	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,078.51650	1,035.269	15.69	0.6200	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,272.63860	3,321.741	20.27	0.8540	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			190.63860	178.741	20.27	0.1460	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			972.46130	931.858	15.94	0.5774	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			644.46130	664.858	15.94	0.4226	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			662.84830	631.804	16.93	0.4330	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,104.84830	1,134.804	16.93	0.5670	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,648.13270	1,684.296	17.88	0.6505	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			549.45890	526.200	17.90	0.3483	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,655.75890	1,692.000	17.90	0.6517	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			554.22320	530.803	17.87	0.3508	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,640.52320	1,676.603	17.87	0.6492	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,305.73720	2,347.101	18.92	0.7417	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			389.43720	371.301	18.92	0.2583	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			551.83270	528.496	17.88	0.3495	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,473.73710	1,434.917	15.77	0.6524	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			626.13710	647.417	15.77	0.3476	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,957.24720	4,008.156	21.10	0.8098	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,764.21360	1,800.999	17.90	0.6080	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,336.67510	3,279.654	15.17	0.9361	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			69.07510	72.154	15.17	0.0639	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			334.84720	325.656	21.10	0.1902	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			749.18350	725.936	17.92	0.3908	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,771.58350	1,808.436	17.92	0.6092	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			746.56420	723.384	17.93	0.3897	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,778.96420	1,815.884	17.93	0.6103	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			751.81360	728.499	17.90	0.3920	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			898.81300	874.144	18.21	0.4022	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,051.11300	2,088.345	18.21	0.5978	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			896.19490	871.586	18.22	0.4013	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,058.49490	2,095.785	18.22	0.5987	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			901.44750	876.705	18.20	0.4032	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,043.74750	2,080.905	18.20	0.5968	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>185,700</b>
<b>Total € / R</b>												<b>15,471,035.40</b>	<b>943</b>	<b>360,812</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.34800		10.03290			0.0000	124,176.00	12	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.14960		10.15610			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.28740		10.29110			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.41680		10.42150			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.56150		10.56730			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>124,176.00</b>	<b>12</b>	<b>24,156</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			108.55760	227.480	13.99	0.4968	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			445.65760	249.480	13.99	0.5032	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			113.39080	236.122	13.94	0.5101	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			430.49080	238.122	13.94	0.4899	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			110.94990	231.768	13.97	0.5034	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			438.04990	243.768	13.97	0.4966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			968.39110	968.860	15.22	0.7812	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			122.96400	116.973	15.24	0.2165	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			976.86400	977.373	15.24	0.7835	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			121.45650	115.508	15.26	0.2141	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			985.35650	985.908	15.26	0.7859	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			124.49110	118.460	15.22	0.2188	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			298.25470	292.326	14.27	0.3750	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			757.15470	754.926	14.27	0.6250	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			295.47360	289.568	14.29	0.3722	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			764.37360	762.168	14.29	0.6278	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			292.71510	286.833	14.30	0.3694	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			771.61510	769.433	14.30	0.6306	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			850.63860	850.259	14.24	0.6049	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			369.37630	364.313	14.25	0.3927	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			857.87630	857.513	14.25	0.6073	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			375.03100	369.932	14.22	0.3975	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			843.53100	843.132	14.22	0.6025	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			923.99280	923.786	14.41	0.6284	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			345.49280	340.586	14.41	0.3716	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			372.13860	367.059	14.24	0.3951	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			469.66730	464.584	14.72	0.4167	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			962.36730	963.084	14.72	0.5833	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			466.67830	461.614	14.74	0.4146	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			969.37830	970.114	14.74	0.5854	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			472.67610	467.574	14.71	0.4188	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			955.37610	956.074	14.71	0.5812	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>124,176.00</b>	<b>12</b>	<b>25,156</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.85170		10.51240			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.65080		10.64890			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.79880		10.79520			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.81520		10.81160			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.95350		10.94970			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			167.22490	322.987	14.52	0.5864	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			384.82490	201.287	14.52	0.4136	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			164.12560	317.816	14.54	0.5803	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			391.72560	206.116	14.54	0.4197	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			170.37640	328.220	14.50	0.5926	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			377.97640	196.520	14.50	0.4074	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			341.01700	331.659	14.66	0.4597	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			492.11700	480.859	14.66	0.5403	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			337.34430	327.996	14.68	0.4559	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			498.44430	487.196	14.68	0.5441	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			344.72360	335.357	14.64	0.4636	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			485.82360	474.557	14.64	0.5364	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			324.93390	318.570	15.55	0.3637	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			909.73390	899.770	15.55	0.6363	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			322.37000	316.010	15.57	0.3613	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			917.17000	907.210	15.57	0.6387	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			319.82760	313.472	15.59	0.3589	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			924.62760	914.672	15.59	0.6411	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			368.89970	364.958	15.67	0.3597	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,097.29970	1,089.758	15.67	0.6403	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			366.46950	362.530	15.68	0.3577	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,104.86950	1,097.330	15.68	0.6423	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			371.34380	367.404	15.65	0.3616	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,089.74380	1,082.204	15.65	0.6384	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			469.79020	467.040	16.02	0.3862	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,210.09020	1,203.540	16.02	0.6138	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			467.19700	464.440	16.04	0.3844	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,217.49700	1,210.940	16.04	0.6156	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			472.39940	469.651	16.01	0.3879	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,202.69940	1,196.151	16.01	0.6121	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			35.80000		43.43000			0.0000	0.00	0	0
<b>Total CF CANDCO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.63030		14.27380			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.45450		14.55470			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.76520		14.86380			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.05890		15.15880			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.34190		15.44470			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			300.06670	471.415	16.14	0.5788	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			496.26670	311.115	16.14	0.4212	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			296.56550	466.353	16.16	0.5747	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			502.76550	316.053	16.16	0.4253	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			303.60770	476.523	16.12	0.5830	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			489.80770	306.223	16.12	0.4170	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			559.22990	501.949	16.89	0.4522	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			734.52990	777.449	16.89	0.5478	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			555.45900	498.426	16.91	0.4498	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			740.75900	783.926	16.91	0.5502	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			563.02840	505.499	16.88	0.4546	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			728.32840	770.999	16.88	0.5454	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			573.16920	531.508	18.57	0.3729	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,399.36920	1,456.308	18.57	0.6271	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			570.53520	529.026	18.58	0.3714	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,406.73520	1,463.826	18.58	0.6286	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			575.81680	534.004	18.55	0.3743	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,392.01680	1,448.804	18.55	0.6257	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			766.87740	725.555	18.93	0.4098	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,558.07740	1,616.655	18.93	0.5902	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			764.06610	722.868	18.94	0.4085	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,565.26610	1,623.968	18.94	0.5915	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			761.26100	720.191	18.96	0.4073	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,572.46100	1,631.291	18.96	0.5927	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			834.55300	797.728	19.57	0.3914	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,019.85300	2,085.828	19.57	0.6086	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			832.05400	795.327	19.58	0.3904	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,027.35400	2,093.427	19.58	0.6096	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			837.06140	800.138	19.55	0.3924	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,012.36140	2,078.238	19.55	0.6076	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11900		2.05740			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07510		2.07940			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			778.74840	440.629	15.29	0.4308	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			421.17750	737.816	15.06	0.6294	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			647.17750	347.816	15.06	0.3706	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			385.61480	682.648	15.17	0.5993	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			711.61480	392.648	15.17	0.4007	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			352.74840	630.629	15.29	0.5692	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,373.18290	1,326.572	14.63	0.7079	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			379.18290	375.572	14.63	0.2921	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,305.68600	1,259.435	14.61	0.6893	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			411.68600	408.435	14.61	0.3107	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,442.53260	1,395.611	14.64	0.7260	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			348.53260	344.611	14.64	0.2740	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.22850		2.16710			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20070		2.20860			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24590		2.25360			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28490		2.29260			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.41670		2.42570			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,167.37850	757.182	15.89	0.5720	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			286.30820	520.757	15.69	0.4812	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,015.30820	635.757	15.69	0.5188	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			262.12510	481.724	15.84	0.4544	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,091.12510	696.724	15.84	0.5456	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			238.37850	442.182	15.89	0.4280	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			567.09320	583.844	14.61	0.3837	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,098.16790	1,037.423	14.67	0.5970	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			612.16790	630.423	14.67	0.4030	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,210.01840	1,146.307	14.54	0.6356	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			524.01840	539.307	14.54	0.3644	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,153.09320	1,090.844	14.61	0.6163	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			660.82770	626.161	16.49	0.3355	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,124.82770	2,167.160	16.49	0.6645	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			710.87110	674.637	16.33	0.3566	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,974.87110	2,015.637	16.33	0.6434	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			685.36790	649.924	16.41	0.3459	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,049.36790	2,090.924	16.41	0.6541	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			654.05350	626.229	17.31	0.2883	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,128.05350	3,177.229	17.31	0.7117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			636.04420	608.759	17.39	0.2813	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,210.04420	3,259.759	17.39	0.7187	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			672.66470	644.283	17.24	0.2954	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,046.66470	3,095.283	17.24	0.7046	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,143.54880	1,109.789	17.80	0.3805	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,986.54880	3,042.789	17.80	0.6195	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,118.42650	1,085.653	17.86	0.3737	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,061.42650	3,118.653	17.86	0.6263	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,169.30300	1,134.563	17.73	0.3875	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,912.30300	2,967.563	17.73	0.6125	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83220		1.77960			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79840		1.80280			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			460.66430	744.622	16.99	0.6435	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			564.66430	322.622	16.99	0.3565	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			420.53690	689.244	17.16	0.6126	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			624.53690	367.244	17.16	0.3874	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			503.85010	803.321	16.83	0.6742	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			507.85010	281.321	16.83	0.3258	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,016.72200	976.276	16.91	0.6000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			588.72200	592.277	16.91	0.4000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			965.84810	926.113	17.01	0.5795	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			637.84810	642.113	17.01	0.4205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,069.75400	1,028.634	16.81	0.6206	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			541.75400	544.634	16.81	0.3794	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13970		0.13570			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13510		0.13520			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13430		0.13490			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13390		0.13430			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13370		0.13380			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69500		1.64310			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66640		1.66710			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.81110		9.51690			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.62480		9.63510			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.75720		9.76540			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.88130		9.89000			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.38400		10.39760			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			221.08810	100.573	13.35	0.2891	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			203.69810	375.136	13.37	0.7040	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			226.79810	104.036	13.37	0.2960	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			212.35040	388.286	13.32	0.7177	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			215.45040	97.185	13.32	0.2823	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			207.98810	381.673	13.35	0.7109	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			239.22640	226.362	14.19	0.3872	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			524.12640	521.562	14.19	0.6128	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			236.16180	223.350	14.21	0.3832	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			531.06180	528.550	14.21	0.6168	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			242.32850	229.411	14.17	0.3913	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			517.22850	514.611	14.17	0.6087	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			418.32480	407.041	14.14	0.4904	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			502.92480	499.841	14.14	0.5096	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			414.41630	403.158	14.16	0.4870	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			509.01630	505.958	14.16	0.5130	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			422.26740	410.956	14.12	0.4938	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			496.86740	493.756	14.12	0.5062	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			380.68600	372.516	15.00	0.4004	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			840.68600	841.216	15.00	0.5996	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			377.76800	369.623	15.02	0.3979	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			847.76800	848.323	15.02	0.6021	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			383.62340	375.430	14.99	0.4028	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			833.62340	834.130	14.99	0.5972	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			647.31410	636.346	15.61	0.5028	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			769.71410	772.346	15.61	0.4972	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			643.58670	632.642	15.62	0.5007	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			775.98670	778.642	15.62	0.4993	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			651.05920	640.071	15.59	0.5050	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			763.45920	766.071	15.59	0.4950	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36040		1.31760			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 14/06/2019 Foreign Exchange Future			1.32220		1.32150			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			0.00000	204.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			224.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	104.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			324.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			0.00000	304.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			124.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			15.00000	22.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			85.00000	78.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			115.00000	122.000		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
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/03/2019 Foreign Exchange Future			1.28790		1.28880			0.0000	0.00	0	400
QUANTO £On 14/06/2019 Foreign Exchange Future			1.29340		1.29440			0.0000	0.00	0	0
QUANTO £On 16/09/2019 Foreign Exchange Future			1.29910		1.30010			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.30400		1.30510			0.0000	0.00	0	0
QUANTO £On 16/03/2020 Foreign Exchange Future			1.30930		1.31030			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>400</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15080		1.15260			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.15960		1.16140			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.16910		1.17090			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.17780		1.17960			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.18460		1.18630			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R On 18/03/2019 Foreign Exchange Future			10.61230		10.30440			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.41960		10.44110			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			230.38450	406.323	14.32	0.6808	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			265.98450	134.023	14.32	0.3192	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			226.26090	400.157	14.35	0.6747	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			271.86090	137.857	14.35	0.3253	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
SGD / R	On	18/03/2019		Foreign Exchange Option	10.33	Call		234.56990	412.555	14.30	0.6869	0.00	0	0
SGD / R	On	18/03/2019		Foreign Exchange Option	10.33	Put		260.16990	130.255	14.30	0.3131	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Call		632.82520	612.221	13.97	0.6928	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Put		191.72520	192.621	13.97	0.3072	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Call		626.51050	605.931	13.98	0.6887	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Put		195.41050	196.331	13.98	0.3113	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Call		639.18360	618.556	13.96	0.6968	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Put		188.08360	188.956	13.96	0.3032	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
TRY / R	On	18/03/2019		Foreign Exchange Future			2.54280	2.45520		0.0000	0.00	0	25,000	
TRY / R	On	14/06/2019		Foreign Exchange Future			2.38160	2.36860		0.0000	0.00	0	0	
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>25,000</b>	
TRY / R	On	18/03/2019		Foreign Exchange Option	2.73	Call		14.68230	28.251	21.59	0.2255	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.73	Put		289.48230	215.451	21.59	0.7745	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.74	Call		13.70830	26.424	21.63	0.2138	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.74	Put		298.50830	223.624	21.63	0.7862	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.72	Call		15.72140	30.186	21.55	0.2376	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.72	Put		280.52140	207.386	21.55	0.7624	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.53	Call		0.77690	0.605	23.46	0.0055	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.53	Put		1,162.17690	1,149.005	23.46	0.9945	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.54	Call		0.73500	0.570	23.46	0.0052	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.54	Put		1,172.13500	1,158.970	23.46	0.9948	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.52	Call		0.82120	0.641	23.46	0.0058	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.52	Put		1,152.22120	1,139.041	23.46	0.9942	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>25,000</b>	
<b>Total Futures</b>											<b>1 207 183 689.70</b>	<b>83,393</b>	<b>1,443,176</b>	
<b>Total Options</b>											<b>12 664 379.63</b>	<b>46,448</b>	<b>5,535,254</b>	
<b>Grand Total:</b>											<b>1,219,848,069.33</b>	<b>129,841</b>	<b>6,978,430</b>	