



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/12/2018 Foreign Exchange Future			14.35180		14.22330			0.0000	2,296,288.00	160	0
\$ / R On 28/12/2018 Foreign Exchange Future			14.35350		14.22430			0.0000	0.00	0	285
\$ / R On 31/12/2018 Foreign Exchange Future			14.35790		14.22720			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.36080		14.22920			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.36230		14.23010			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.36920		14.23800			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.38360		14.25380			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.38540		14.25570			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.38720		14.47000			0.0000	1,812,787.20	126	126
\$ / R On 18/01/2019 Foreign Exchange Future			14.38900		14.25970			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.39440		14.26560			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.40160		14.27320			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.41060		14.28200			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.41230		14.28370			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.43530		14.30650			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.43880		14.31000			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.45640		14.32760			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.46170		14.33290			0.0000	14,143,542.60	978	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.46890		14.33990			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.47060		14.34170			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.48130		14.35230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.49370		14.36470			0.0000	431,173,081.30	29,749	476,596
\$ / R	On	27/03/2019	Foreign Exchange Future			14.50980		14.38070			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.51340		14.38430			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.52060		14.39150			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.52610		14.39690			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.56420		14.43490			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.57140		14.44210			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.62770		14.49810			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.63310		14.50360			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.63490		14.50540			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.65310		14.52350			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.66400		14.53430			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.67850		14.54900			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.68410		14.55460			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.68780		14.55830			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.73980		14.61050			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.74160		14.61240			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.76390		14.63480			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.79550		14.66640			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.80100		14.67200			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.80480		14.67580			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.80660		14.67760			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.82700		14.69810			0.0000	0.00	0	14,245
\$ / R	On	30/09/2019	Foreign Exchange Future			14.85320		14.72440			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.85700		14.72820			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.91210		14.78310			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.96730		14.83810			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.97300		14.84380			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.97680		14.84760			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.99390		14.86460			0.0000	23,990,240.00	1,600	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.02900		14.90020			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.03320		14.90440			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.09410		14.96560			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.15920		15.03100			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.18860		15.06060			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.22430		15.09650			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.28100		15.15340			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.35240		15.22520			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.37340		15.24630			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.47000		15.34330			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.57080		15.44460			0.0000	0.00	0	0
Total \$ / R Future												473,415,939.10	32,613	728,800
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			439.29380	308.200	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			2.59380	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Call			36.78170	51.800	10.93	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	21/12/2018	Foreign Exchange Option	14.30	Put			113.48170	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			923.30080	1,051.800	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			0.00080	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			375.67400	501.800	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			2.37400	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			145.95730	251.800	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			22.65730	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			0.00000	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,023.30000	1,151.800	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			528.10600	398.200	10.93	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			1.40600	0.000	10.93	0.0000	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			174.82170	104.858	15.84	0.4406	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			89.12170	148.358	15.84	0.5594	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			27.12160	13.187	16.68	0.0737	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			454.32160	571.087	16.68	0.9263	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,227.63210	1,358.087	20.15	0.9986	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.43210	0.187	20.15	0.0014	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			142.32730	90.003	15.78	0.3510	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			149.52730	227.903	15.78	0.6490	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			134.06160	208.600	15.72	0.6190	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			156.86160	100.700	15.72	0.3810	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,352.86930	3,222.169	35.55	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.06930	0.069	35.55	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,702.83430	2,572.145	28.53	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.03430	0.045	28.53	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			8.24390	14.885	17.48	0.0800	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			741.04390	616.985	17.48	0.9200	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.56460	0.307	20.63	0.0019	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,329.76460	1,461.107	20.63	0.9981	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			58.95300	33.576	15.81	0.1494	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			359.05300	465.876	15.81	0.8506	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			239.35490	166.783	15.99	0.4827	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			119.45490	179.083	15.99	0.5173	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			670.69870	797.681	16.25	0.9689	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			10.59870	5.381	16.25	0.0311	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			18.78830	10.111	14.94	0.0514	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			616.78830	739.311	14.94	0.9486	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			481.67500	383.601	17.18	0.6927	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			69.67500	102.801	17.18	0.3073	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			137.64920	91.492	15.56	0.2953	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			255.64920	340.692	15.56	0.7047	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			229.80060	300.842	16.79	0.5677	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			266.00060	207.242	16.79	0.4323	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			212.46720	162.775	16.60	0.3693	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			276.26720	356.376	16.60	0.6307	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			308.30200	242.211	16.92	0.4764	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	14.36	Call			202.10200	265.811	16.92	0.5236	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			479.94760	584.461	15.99	0.8178	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			86.14760	60.861	15.99	0.1822	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			130.96140	96.013	16.25	0.2556	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			384.76140	479.613	16.25	0.7444	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			392.48730	316.671	17.36	0.5471	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			168.18730	222.071	17.36	0.4529	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			0.00000	315.906	17.41	0.5388	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			0.00000	233.106	17.41	0.4612	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			3.47750	2.295	19.64	0.0086	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,603.17750	1,731.295	19.64	0.9914	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			272.31000	218.617	16.85	0.4147	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			277.91000	353.017	16.85	0.5853	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			179.27240	141.869	16.76	0.2934	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			432.47240	523.469	16.76	0.7066	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			10.84960	6.908	16.42	0.0231	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,342.84960	1,467.508	16.42	0.9769	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			734.28360	643.102	18.66	0.6872	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			136.28360	173.702	18.66	0.3128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			944.00600	843.533	19.36	0.7632	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			97.70600	125.833	19.36	0.2368	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			364.53330	443.551	17.07	0.6133	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			280.83330	231.251	17.07	0.3867	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			380.68570	318.112	17.35	0.4730	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,500.77800	1,627.432	17.04	0.9830	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,296.97480	1,420.937	16.34	0.9720	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			13.27480	8.637	16.34	0.0280	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			284.38570	350.412	17.35	0.5270	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,245.26920	1,134.478	20.18	0.8446	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			58.96920	76.778	20.18	0.1554	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			340.12120	416.073	17.15	0.5893	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			306.42120	253.773	17.15	0.4107	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			7.07800	5.132	17.04	0.0170	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			938.70810	844.308	19.13	0.7174	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			145.20810	179.608	19.13	0.2826	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			407.19810	349.402	17.44	0.4505	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			367.19810	438.202	17.44	0.5495	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			288.49130	245.073	16.93	0.3401	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			546.09130	631.473	16.93	0.6599	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			542.37180	475.396	17.73	0.5054	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			355.27180	417.096	17.73	0.4946	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			21.77330	20.111	16.64	0.0454	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,524.67330	1,651.811	16.64	0.9546	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,365.01530	1,487.732	16.01	0.9413	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			32.11530	26.032	16.01	0.0587	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,409.24960	1,303.006	20.11	0.8009	0.00	0	0

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\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			112.14960	134.706	20.11	0.1991	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			467.83360	544.448	17.29	0.5924	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			384.93360	332.748	17.29	0.4076	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,100.20900	1,003.694	19.35	0.7272	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			163.10900	195.394	19.35	0.2728	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			492.26840	571.276	17.21	0.6108	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			359.36840	309.576	17.21	0.3892	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			441.47020	385.403	17.39	0.4388	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			441.37020	514.303	17.39	0.5612	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			473.25030	414.368	17.50	0.4561	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			424.95030	494.968	17.50	0.5439	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,017.05750	927.655	19.06	0.6777	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			219.35750	258.955	19.06	0.3223	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			678.14560	768.134	16.82	0.6996	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			265.84560	226.834	16.82	0.3004	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			162.97470	138.557	16.51	0.2033	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			378.04860	437.182	18.03	0.4690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			663.34860	593.482	18.03	0.5310	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			252.58150	295.574	18.95	0.3458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			987.88150	901.874	18.95	0.6542	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,135.03010	1,247.638	16.34	0.8620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			100.33010	83.938	16.34	0.1380	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,329.26170	1,230.738	19.81	0.7451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			173.96170	204.438	19.81	0.2549	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,597.90110	1,492.318	20.43	0.7980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			132.60110	156.018	20.43	0.2020	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			904.06050	821.725	18.73	0.6265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			278.76050	325.425	18.73	0.3735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			563.65820	643.169	17.26	0.6122	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			398.95820	349.469	17.26	0.3878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,731.04100	1,623.215	20.72	0.8198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			115.74100	136.915	20.72	0.1802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			451.31310	519.338	17.64	0.5311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			536.61310	475.638	17.64	0.4689	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			327.66760	380.688	18.36	0.4223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			772.96760	696.988	18.36	0.5777	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			911.56560	828.894	18.75	0.6290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			276.26560	322.594	18.75	0.3710	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,079.22000	1,189.919	16.38	0.8464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			114.52000	96.219	16.38	0.1536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			463.36560	533.091	17.60	0.5407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			518.66560	459.391	17.60	0.4593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,599.18090	1,725.820	16.86	0.9395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			34.48090	32.120	16.86	0.0605	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,082.23390	992.395	19.20	0.6825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			226.93390	266.095	19.20	0.3175	0.00	0	2,785

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			759.97870	852.911	16.72	0.7248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			245.27870	209.211	16.72	0.2752	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			162.16440	190.605	19.97	0.2401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,397.46440	1,296.905	19.97	0.7599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,228.69820	1,133.453	19.56	0.7215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			193.39820	227.153	19.56	0.2785	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			765.91750	690.309	18.34	0.5749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			330.61750	384.009	18.34	0.4251	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			424.42820	373.004	17.34	0.4041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			539.12820	616.704	17.34	0.5959	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			913.19700	1,017.119	16.53	0.7913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			168.49700	143.419	16.53	0.2087	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			542.65940	481.120	17.66	0.4721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			447.35940	514.820	17.66	0.5279	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,106.24930	1,015.496	19.26	0.6893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			220.94930	259.197	19.26	0.3107	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			35.87600	42.172	23.00	0.0624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,001.17600	2,878.472	23.00	0.9376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,288.81310	5,158.138	22.88	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			3.51310	1.838	22.88	0.0038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			207.61610	243.712	19.40	0.2953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,162.91610	1,070.012	19.40	0.7047	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			205.77950	241.575	19.42	0.2932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,171.07950	1,077.875	19.42	0.7068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			209.46750	245.865	19.38	0.2975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,154.76750	1,062.165	19.38	0.7025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			642.46830	727.791	17.03	0.6611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			327.76830	284.091	17.03	0.3389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,572.97530	2,701.015	19.70	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			8.27530	7.315	19.70	0.0144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,316.68090	2,444.487	18.96	0.9789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			11.98090	10.787	18.96	0.0211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			125.51040	105.769	16.41	0.1654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,040.21040	1,149.469	16.41	0.8346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,870.09890	2,998.262	20.50	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			5.39890	4.562	20.50	0.0091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,035.32260	4,164.245	23.19	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.62260	0.545	23.19	0.0012	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,632.29810	2,760.385	19.87	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			7.59810	6.685	19.87	0.0132	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			554.84660	492.178	17.69	0.4784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			439.54660	505.878	17.69	0.5216	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,637.25930	1,763.997	16.97	0.9428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			32.55930	30.297	16.97	0.0572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			824.08880	921.676	16.61	0.7549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			209.38880	177.975	16.61	0.2451	0.00	0	17,981

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	14.96	Put			881.68020	800.364	18.67	0.6186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			286.38020	334.064	18.67	0.3814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,066.31550	977.097	19.16	0.6779	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			231.01550	270.797	19.16	0.3221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,032.49490	1,141.459	16.42	0.8322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			127.79490	107.760	16.42	0.1678	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,270.33330	1,173.689	19.67	0.7316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			185.03330	217.389	19.67	0.2684	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			450.75570	397.398	17.41	0.4204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			515.45570	591.098	17.41	0.5796	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,346.22890	1,247.184	19.85	0.7489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			170.92890	200.884	19.85	0.2511	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,916.19980	2,043.495	17.80	0.9620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			21.49980	19.795	17.80	0.0380	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			753.76390	846.323	16.74	0.7217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			249.06390	212.623	16.74	0.2783	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,877.46470	2,004.696	17.68	0.9598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			22.76470	20.996	17.68	0.0402	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			729.25960	820.315	16.80	0.7092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			264.55960	226.615	16.80	0.2908	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,042.57860	954.304	19.10	0.6709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			237.27860	278.005	19.10	0.3291	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,759.69630	2,638.323	22.58	0.9242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			44.39630	52.023	22.58	0.0758	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			455.29860	523.892	17.63	0.5343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			530.59860	470.192	17.63	0.4657	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,414.94230	1,536.676	16.29	0.9203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			50.24230	42.976	16.29	0.0797	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,504.49960	1,630.862	16.58	0.9305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			39.79960	37.162	16.58	0.0695	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			670.50710	757.752	16.95	0.6773	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			305.80710	264.052	16.95	0.3227	1,320,260.50	5,000	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			524.82290	601.239	17.38	0.5861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			440.12290	387.539	17.38	0.4139	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			420.55900	484.527	17.78	0.5058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			585.85900	520.827	17.78	0.4942	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,278.70790	1,181.789	19.69	0.7335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			183.40790	215.489	19.69	0.2665	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,769.32990	2,647.884	22.60	0.9248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			44.02990	51.584	22.60	0.0752	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			324.74320	377.396	18.38	0.4195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			780.04320	703.696	18.38	0.5805	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,650.86840	1,544.432	20.55	0.8069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			125.56840	148.132	20.55	0.1931	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,166.25560	3,041.516	23.11	0.9468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			30.95560	35.216	23.11	0.0532	0.00	0	16,000

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	14.35	Call			492.62250	566.343	17.49	0.5633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			477.92250	422.643	17.49	0.4367	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,449.17970	1,347.171	20.09	0.7704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			153.87970	180.871	20.09	0.2296	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,302.06250	2,185.069	21.77	0.8894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			66.76250	78.769	21.77	0.1106	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			409.53010	472.273	17.84	0.4965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			604.83010	538.573	17.84	0.5035	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,866.41890	1,755.926	20.97	0.8398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			101.11890	119.626	20.97	0.1602	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,486.41770	1,611.960	16.52	0.9286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			41.71770	38.260	16.52	0.0714	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			431.85890	497.065	17.72	0.5153	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			567.15890	503.365	17.72	0.4847	5,033,651.00	10,000	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,748.96940	1,640.768	20.75	0.8226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			113.66940	134.468	20.75	0.1774	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,310.19350	1,427.774	16.20	0.9030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			65.49350	54.074	16.20	0.0970	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,580.33480	1,475.046	20.39	0.7949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			135.03480	158.746	20.39	0.2051	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,110.94550	1,222.749	16.36	0.8554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			106.24550	89.049	16.36	0.1446	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,200.44440	1,315.080	16.28	0.8787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			85.74440	71.380	16.28	0.1213	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,096.24610	1,981.975	21.40	0.8684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			80.94610	95.675	21.40	0.1316	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			857.47050	957.769	16.58	0.7692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			192.77050	164.068	16.58	0.2308	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			321.84410	374.132	18.40	0.4167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			787.14410	710.432	18.40	0.5833	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			871.07100	972.423	16.57	0.7748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			186.37100	158.723	16.57	0.2252	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			348.86280	404.508	18.21	0.4423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			724.16280	650.808	18.21	0.5577	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			318.97020	370.892	18.42	0.4139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			794.27020	717.191	18.42	0.5861	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			798.01670	893.368	16.64	0.7432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			223.31670	189.668	16.64	0.2568	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,701.97190	2,581.048	22.48	0.9206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			46.67190	54.748	22.48	0.0794	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,778.96590	2,657.449	22.61	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			43.66590	51.149	22.61	0.0746	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,904.46180	2,782.140	22.83	0.9326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			39.16180	45.840	22.83	0.0674	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			648.00700	733.711	17.01	0.6644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			323.30700	280.011	17.01	0.3356	0.00	0	7,100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,655.59450	3,524.947	23.02	0.9694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		20.29450	18.647	23.02	0.0306	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,049.97680	3,917.194	22.95	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		14.67680	10.894	22.95	0.0191	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		248.10960	290.446	19.00	0.3410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,003.40960	916.746	19.00	0.6590	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		233.08330	273.177	19.14	0.3244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,058.38330	969.477	19.14	0.6756	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,653.96890	2,533.438	22.39	0.9174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		48.66890	57.138	22.39	0.0826	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,644.37890	2,523.930	22.38	0.9168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		49.07890	57.630	22.38	0.0832	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		245.90280	287.913	19.02	0.3386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,011.20280	924.213	19.02	0.6614	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		844.01230	943.238	16.59	0.7635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		199.31230	169.538	16.59	0.2365	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,283.23250	2,166.466	21.74	0.8877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		67.93250	80.166	21.74	0.1123	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		266.50670	311.506	18.83	0.3607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		941.80670	857.806	18.83	0.6393	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,972.12920	2,849.537	22.95	0.9362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		36.82920	43.237	22.95	0.0638	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		964.41580	1,070.618	16.48	0.8098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		149.71580	126.918	16.48	0.1902	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,370.92150	1,489.909	16.15	0.9147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		56.22150	46.209	16.15	0.0853	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,022.18620	1,909.039	21.26	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		86.88620	102.739	21.26	0.1402	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,312.35180	1,214.355	19.77	0.7413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		177.05180	208.055	19.77	0.2587	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,284.50570	1,401.445	16.22	0.8977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		69.80570	57.745	16.22	0.1023	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,001.93480	1,109.694	16.45	0.8224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		137.23480	115.994	16.45	0.1776	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		927.67470	1,032.257	16.51	0.7967	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		774.40010	866.710	16.83	0.7113	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		273.70010	236.910	16.83	0.2887	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		18.42830	16.002	18.27	0.0295	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,189.12830	2,315.802	18.27	0.9705	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		704.36880	792.041	17.01	0.6749	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		323.66880	282.241	17.01	0.3251	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		465.80410	532.294	17.78	0.5211	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		585.10410	522.494	17.78	0.4789	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		606.86270	686.883	17.36	0.6132	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		422.56270	373.483	17.36	0.3868	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,570.90290	1,468.839	20.37	0.7722	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	15.79	Call			165.20290	192.239	20.37	0.2278	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			698.06080	629.297	18.16	0.5267	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			412.36080	472.697	18.16	0.4733	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			582.50490	660.574	17.44	0.5979	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			448.20490	397.174	17.44	0.4021	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,266.35970	1,172.908	19.65	0.7090	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			220.65970	256.308	19.65	0.2910	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			61.03820	53.017	16.35	0.0898	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,445.33820	1,566.417	16.35	0.9102	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			71.00720	60.075	16.21	0.0987	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,412.50720	1,530.675	16.21	0.9013	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			244.65410	213.309	16.76	0.2586	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			881.55410	979.409	16.76	0.7414	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			515.08200	461.267	17.64	0.4301	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			561.98200	637.367	17.64	0.5699	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			995.35930	920.041	18.88	0.5926	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			390.25930	444.241	18.88	0.4074	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			693.09420	775.078	17.52	0.6047	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			500.99420	453.678	17.52	0.3953	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,440.45730	1,350.189	19.89	0.6987	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			272.55730	311.589	19.89	0.3013	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			717.33410	801.083	17.44	0.6179	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			475.23410	429.683	17.44	0.3821	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,733.86740	1,636.596	20.54	0.7522	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			215.96740	247.996	20.54	0.2478	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			858.65470	790.307	18.49	0.5439	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			460.75470	521.707	18.49	0.4561	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			79.28860	72.374	16.49	0.1018	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,601.38860	1,723.774	16.49	0.8982	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,530.59670	1,652.439	16.41	0.8877	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			88.49670	81.039	16.41	0.1123	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			194.69820	173.181	16.60	0.2038	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,146.79820	1,254.581	16.60	0.7962	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			817.14460	903.935	17.51	0.6230	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			519.04460	476.235	17.51	0.3770	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,907.85710	1,813.914	20.71	0.7425	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			255.95710	291.614	20.71	0.2575	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			792.91620	878.113	17.59	0.6112	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			544.81620	500.413	17.59	0.3888	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,608.02890	1,519.944	20.11	0.6934	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			316.12890	357.644	20.11	0.3066	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			143.22720	130.136	16.43	0.1498	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,501.32720	1,617.836	16.43	0.8502	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,614.93600	1,735.236	16.45	0.8716	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			116.83600	107.536	16.45	0.1284	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,012.08380	943.834	18.78	0.5574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			500.18380	561.534	18.78	0.4426	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			32.12210	27.719	16.51	0.0406	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,395.72210	2,520.819	16.51	0.9594	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			693.10820	640.713	17.96	0.4477	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			688.50820	765.613	17.96	0.5523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,838.90140	3,968.322	19.35	0.9923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.40140	5.222	19.35	0.0077	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,287.53240	2,411.655	16.34	0.9472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			44.03240	38.555	16.34	0.0528	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			747.96360	694.302	18.10	0.4592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			621.53480	574.634	17.77	0.4107	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			295.49530	335.434	20.57	0.2791	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			780.52250	862.929	17.78	0.5871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			627.02250	579.829	17.78	0.4129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			776.03400	858.144	17.80	0.5848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			632.53400	585.043	17.80	0.4152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			785.03480	867.734	17.77	0.5893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			378.65490	426.072	19.80	0.3421	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			860.52380	947.952	17.53	0.6253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			537.02380	494.852	17.53	0.3747	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,697.05750	1,609.605	20.23	0.6945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			330.55750	372.705	20.23	0.3055	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,861.99530	1,772.335	20.57	0.7209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			440.39950	404.091	17.23	0.3293	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,385.53410	1,306.542	19.56	0.6357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			409.03410	459.642	19.56	0.3643	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			926.55290	1,017.806	17.34	0.6548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			473.05290	434.706	17.34	0.3452	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,495.15490	1,412.972	19.80	0.6579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			512.49920	573.725	18.92	0.4349	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			664.14720	737.797	18.20	0.5258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			790.64720	734.697	18.20	0.4742	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,248.66280	1,174.364	19.27	0.6052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			452.16280	507.464	19.27	0.3948	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			963.89950	1,057.191	17.23	0.6707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			128.51890	119.402	16.48	0.1344	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			671.84220	746.144	18.17	0.5301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			778.34220	723.044	18.17	0.4699	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,553.59600	3,436.337	23.32	0.8809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			117.09600	129.437	23.32	0.1191	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,088.99920	1,020.625	18.92	0.5651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			974.80470	1,068.674	17.20	0.6752	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			654.82120	606.149	17.86	0.4241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			758.32120	839.249	17.86	0.5759	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,787.56060	1,698.550	20.41	0.7093	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			311.06060	351.650	20.41	0.2907	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,652.01890	1,772.502	16.48	0.8656	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			397.88290	447.330	19.65	0.3562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,030.89710	1,128.125	17.07	0.6977	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			387.39710	355.025	17.07	0.3023	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,479.33720	1,397.598	19.77	0.6548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			382.83720	430.698	19.77	0.3452	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			431.30470	395.574	17.20	0.3248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			125.14360	116.135	16.48	0.1315	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,721.77380	1,633.724	20.28	0.6986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			325.27380	366.823	20.28	0.3014	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,059.93800	1,159.787	17.03	0.7086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			366.43800	336.687	17.03	0.2914	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,424.38290	1,344.230	19.65	0.6438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			347.01770	390.997	20.07	0.3182	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,463.22980	1,577.896	16.56	0.8269	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			179.72980	164.796	16.56	0.1731	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			898.65930	837.874	18.47	0.5098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			602.15930	670.974	18.47	0.4902	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,668.64360	1,789.235	16.48	0.8685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			691.46360	767.402	18.10	0.5408	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			154.17890	142.346	16.51	0.1545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,547.67890	1,665.446	16.51	0.8455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,864.50940	1,986.314	16.43	0.8996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			91.00940	83.214	16.43	0.1004	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,623.51770	1,537.897	20.07	0.6818	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			840.14300	783.132	18.30	0.4861	72,831.27	93	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			654.44300	727.132	18.30	0.5139	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,853.06800	2,746.779	22.01	0.8313	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			167.36800	190.779	22.01	0.1687	17,742.45	93	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			902.58190	990.330	17.53	0.6277	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			553.58190	511.830	17.53	0.3723	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,059.73980	1,967.952	20.82	0.7366	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			288.73980	326.452	20.82	0.2634	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,151.54180	1,082.968	19.01	0.5684	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,688.86470	1,807.479	16.43	0.8613	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			530.54180	591.468	19.01	0.4316	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			878.32050	964.671	17.61	0.6168	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			579.32050	536.171	17.61	0.3832	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,761.08640	1,674.323	20.28	0.6916	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			350.08640	392.823	20.28	0.3084	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			139.86470	128.979	16.43	0.1387	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			182.25550	168.724	16.52	0.1697	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,546.85550	1,662.824	16.52	0.8303	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,162.61040	2,069.421	20.95	0.7459	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			280.91040	317.221	20.95	0.2541	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,363.31440	1,473.908	16.74	0.7830	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	03/07/2019	Foreign Exchange Option	13.45	Put			255.01440	236.108	16.74	0.2170	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			998.80770	1,087.240	17.52	0.6336	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			588.30770	547.440	17.52	0.3664	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,219.26330	2,129.358	20.95	0.7287	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			329.76330	369.158	20.95	0.2713	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,299.31760	1,230.644	19.23	0.5758	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,772.73140	1,887.371	16.22	0.8546	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			569.81760	630.444	19.23	0.4242	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			974.59460	1,061.748	17.60	0.6236	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			614.09460	571.948	17.60	0.3764	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,920.83580	1,836.220	20.46	0.6875	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			391.33580	436.020	20.46	0.3125	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			162.23140	147.571	16.22	0.1454	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,593.99470	1,706.851	16.54	0.8148	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			221.59470	205.251	16.54	0.1852	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			751.33900	704.430	17.94	0.4181	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			906.13900	988.330	17.94	0.5819	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,096.26270	2,010.392	20.70	0.7024	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			381.06270	424.292	20.70	0.2976	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,082.57870	1,171.943	17.51	0.6387	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			616.17870	576.443	17.51	0.3613	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,392.19350	2,302.904	21.08	0.7270	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			358.59350	398.404	21.08	0.2730	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,449.96490	1,379.980	19.43	0.5852	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			596.36490	655.480	19.43	0.4148	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,058.37910	1,146.522	17.59	0.6293	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			641.97910	601.022	17.59	0.3707	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,084.04650	2,000.941	20.63	0.6880	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			420.44650	466.441	20.63	0.3120	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			181.03600	163.003	16.06	0.1500	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,847.43600	1,958.503	16.06	0.8500	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			260.40400	242.947	16.58	0.1987	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,642.40400	1,753.947	16.58	0.8013	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			882.30540	831.444	18.20	0.4458	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			888.10540	966.244	18.20	0.5542	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,499.12500	4,386.037	24.64	0.8644	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			176.72500	192.637	24.64	0.1356	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,284.71090	2,398.883	14.81	0.9201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			86.61090	71.883	14.81	0.0799	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,722.40080	1,646.808	19.88	0.6228	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			550.50080	603.808	19.88	0.3772	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,245.89870	1,344.296	17.21	0.6832	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			517.79870	487.296	17.21	0.3168	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,848.76550	2,753.509	21.63	0.7630	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			316.86550	350.509	21.63	0.2370	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,958.51620	4,087.641	17.43	0.9869	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	10.75	Put			10.41620	10.641	17.43	0.0131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,406.57780	3,301.050	22.41	0.8074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			254.67780	278.050	22.41	0.1926	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			900.09250	977.291	18.26	0.5496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			921.99250	870.291	18.26	0.4504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,480.55550	1,411.312	19.42	0.5801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			628.65550	688.312	19.42	0.4199	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			626.02310	685.444	19.43	0.4185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,487.92310	1,418.444	19.43	0.5815	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,480.89180	3,374.657	22.55	0.8118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			248.99180	271.657	22.55	0.1882	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,122.87090	1,212.062	17.49	0.6399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			634.77090	595.062	17.49	0.3601	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,212.81920	3,112.582	22.13	0.7938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			270.91920	299.582	22.13	0.2062	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,065.88940	1,152.207	17.67	0.6181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			697.78940	655.207	17.67	0.3819	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,987.72650	3,877.280	23.53	0.8381	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			215.82650	234.280	23.53	0.1619	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,139.41410	4,027.888	23.82	0.8448	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			207.51410	224.888	23.82	0.1552	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,182.84950	1,275.180	17.32	0.6617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			574.74950	538.180	17.32	0.3383	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			675.64290	739.112	19.19	0.4443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,357.54290	1,292.112	19.19	0.5557	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,177.43120	4,065.645	23.89	0.8464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			205.53120	222.645	23.89	0.1536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,279.77880	1,379.949	17.16	0.6939	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			491.67880	462.949	17.16	0.3061	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,789.28900	4,683.362	25.03	0.8696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			167.38900	190.362	25.03	0.1304	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,817.85210	3,708.709	23.20	0.8300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			225.95210	245.709	23.20	0.1700	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,708.09950	1,815.697	16.44	0.8072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			259.99950	238.697	16.44	0.1928	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,157.48890	1,248.351	17.39	0.6526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			599.38890	561.351	17.39	0.3474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,568.81770	1,677.510	16.74	0.7734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			320.71770	300.510	16.74	0.2266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,562.07020	1,670.587	16.75	0.7717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			323.97020	303.587	16.75	0.2283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,575.58980	1,684.453	16.73	0.7750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			317.48980	297.453	16.73	0.2250	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,228.65570	2,145.758	20.71	0.6863	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,554.47010	2,465.501	21.18	0.7244	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			388.87010	428.701	21.18	0.2756	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	30/09/2019	Foreign Exchange Option	14.20	Call			1,165.77070	1,255.564	17.48	0.6440	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			641.37070	602.364	17.48	0.3560	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			196.35240	177.766	15.92	0.1537	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,920.75240	2,030.966	15.92	0.8463	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,141.54850	1,230.175	17.56	0.6351	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			667.14850	626.975	17.56	0.3649	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,583.73570	1,513.221	19.58	0.5902	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			628.13570	686.421	19.58	0.4098	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			453.05570	498.958	20.71	0.3137	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			296.00910	276.641	16.63	0.2086	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,694.20910	1,803.641	16.63	0.7914	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,223.34130	1,313.801	17.56	0.6407	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			690.24130	651.702	17.56	0.3593	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,738.82660	1,667.850	19.78	0.5978	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			651.92660	709.950	19.78	0.4022	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,724.35720	2,635.328	21.31	0.7227	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			417.45720	457.428	21.31	0.2773	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			335.88930	315.844	16.73	0.2202	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,728.98930	1,837.944	16.73	0.7798	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,397.20090	2,313.592	20.85	0.6875	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			480.30090	525.692	20.85	0.3125	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,247.61150	1,339.171	17.49	0.6491	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			664.51150	627.071	17.49	0.3509	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,991.53030	2,106.419	15.89	0.8425	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			208.43030	194.319	15.89	0.1575	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,322.38940	1,415.397	17.48	0.6537	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			684.28940	648.097	17.48	0.3463	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,866.93860	2,778.406	21.40	0.7201	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			445.03860	485.706	21.40	0.2799	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,869.09210	1,797.761	19.92	0.6020	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,062.02270	2,176.274	15.87	0.8396	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			677.19210	735.061	19.92	0.3980	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,298.05470	1,389.997	17.55	0.6457	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			709.95470	672.697	17.55	0.3543	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,538.73800	2,455.367	20.96	0.6871	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			506.83800	552.667	20.96	0.3129	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			223.92270	208.974	15.87	0.1604	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			373.86800	352.328	16.77	0.2287	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,777.66800	1,885.328	16.77	0.7713	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,049.07030	998.909	18.38	0.4440	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,056.67030	1,135.709	18.38	0.5560	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,353.25930	5,249.296	24.61	0.8559	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			217.85930	243.196	24.61	0.1441	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,004.28010	3,141.047	14.10	0.9585	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			29.68010	37.147	14.10	0.0415	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,664.67430	1,769.449	16.99	0.7384	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	15.80	Put			1,700.32100	1,634.076	19.59	0.5689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			0.00000	584.207	20.88	0.3221	1,395,670.76	2,389	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			762.28130	825.160	19.60	0.4300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,707.68130	1,641.260	19.60	0.5700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			759.65260	822.356	19.61	0.4288	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,715.05260	1,648.455	19.61	0.5712	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			764.92100	827.976	19.59	0.4311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			460.07430	435.549	16.99	0.2616	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,967.94590	2,878.872	21.49	0.7220	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			452.54590	492.772	21.49	0.2780	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			0.00000	1,523.915	17.37	0.6758	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			0.00000	600.015	17.37	0.3242	810,620.81	1,351	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			0.00000	2,440.307	20.88	0.6779	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,404.61080	1,500.175	17.51	0.6585	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			704.41080	671.175	17.51	0.3415	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,016.70170	2,928.621	21.51	0.7169	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			476.90170	517.621	21.51	0.2831	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,014.43350	1,942.591	20.08	0.6064	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			704.63350	761.591	20.08	0.3936	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,380.22270	1,473.552	17.56	0.6510	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			730.02270	694.552	17.56	0.3490	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,687.54140	2,604.426	21.07	0.6858	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			537.74140	583.426	21.07	0.3142	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			237.59080	223.892	15.85	0.1628	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,137.79080	2,252.892	15.85	0.8372	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			411.37340	385.707	16.77	0.2356	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,825.77340	1,928.906	16.77	0.7644	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			446.04100	420.046	16.86	0.2419	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,871.64100	1,974.146	16.86	0.7581	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			480.09430	454.416	16.92	0.2474	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,921.09430	2,023.616	16.92	0.7526	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,712.79450	1,811.476	17.42	0.6964	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			662.19450	632.876	17.42	0.3036	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,251.46070	3,164.745	21.73	0.6983	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			582.06070	623.345	21.73	0.3017	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,046.78810	1,117.333	19.39	0.4911	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,606.18810	1,548.733	19.39	0.5089	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,043.64700	1,114.026	19.40	0.4900	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,613.04700	1,555.426	19.40	0.5100	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,049.94700	1,120.645	19.38	0.4923	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,599.34700	1,542.045	19.38	0.5077	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,215.01050	3,347.630	14.85	0.9401	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			64.41050	69.030	14.85	0.0599	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			515.20420	489.624	17.01	0.2524	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,971.70420	2,073.924	17.01	0.7476	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,010.95270	2,112.898	17.07	0.7429	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	29/04/2020	Foreign Exchange Option	13.69	Put			547.55270	521.898	17.07	0.2571	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			582.13920	557.596	17.15	0.2609	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,067.33920	2,169.996	17.15	0.7391	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,420.65990	1,500.022	18.90	0.5686	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,344.35990	1,296.622	18.90	0.4314	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,417.00810	1,496.194	18.91	0.5675	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,350.70810	1,302.794	18.91	0.4325	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,424.31660	1,503.869	18.88	0.5697	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,338.01660	1,290.469	18.88	0.4303	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,485.22860	1,436.434	19.13	0.4412	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,458.52860	1,536.434	19.13	0.5588	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,578.70050	1,658.127	19.07	0.5724	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,484.10050	1,437.327	19.07	0.4276	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,575.08540	1,654.348	19.09	0.5714	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,490.48540	1,443.548	19.09	0.4286	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,582.32670	1,661.917	19.06	0.5734	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,477.72670	1,431.117	19.06	0.4266	0.00	0	0
Total \$ / R Option												8,650,776.78	18,926	5,278,621
Total \$ / R												482,066,715.88	51,539	6,007,421
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.49370		14.36470			0.0000	0.00	0	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.65310		14.52350			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.82700		14.69810			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.99390		14.86460			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.18860		15.06060			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	434
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			65,357.86340	73,966.749	17.00	0.6676	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			31,887.86340	27,596.749	17.00	0.3324	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			64,800.70410	73,371.142	17.01	0.6644	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			32,330.70410	28,001.142	17.01	0.3356	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			65,918.58160	74,566.134	16.98	0.6708	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			31,448.58160	27,196.134	16.98	0.3292	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			78,052.24970	86,292.866	17.78	0.5871	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			62,702.24970	57,982.866	17.78	0.4129	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			77,603.40360	85,814.353	17.80	0.5848	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			63,253.40360	58,504.353	17.80	0.4152	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			78,503.48050	86,773.377	17.77	0.5893	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			62,153.48050	57,463.377	17.77	0.4107	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			90,801.88380	98,556.387	18.23	0.5530	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			90,991.88380	85,856.387	18.23	0.4470	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			90,404.92830	98,141.584	18.24	0.5513	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			91,594.92830	86,441.584	18.24	0.4487	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			91,195.10000	98,972.506	18.21	0.5547	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			90,385.10000	85,272.506	18.21	0.4453	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		145,207.91060	155,223.835	17.32	0.6835		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		60,747.91060	57,833.835	17.32	0.3165		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		144,651.04340	154,654.025	17.33	0.6820		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		61,191.04340	58,264.025	17.33	0.3180		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		145,766.57340	155,795.958	17.32	0.6851		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		60,306.57340	57,405.958	17.32	0.3149		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		139,043.42200	147,568.994	18.22	0.6062		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		100,983.42200	96,708.994	18.22	0.3938		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		138,625.99070	147,130.748	18.23	0.6049		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		101,565.99070	97,270.748	18.23	0.3951		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		139,461.69790	148,008.739	18.20	0.6075		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		100,401.69790	96,148.739	18.20	0.3925		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	434
£ / R	On	21/01/2019	Foreign Exchange Future		18.23210	18.08500			0.0000		0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future		18.26440	18.11780			0.0000		0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future		18.35220	18.20490			0.0000		0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		18.40850	18.26100			0.0000		20,175,716.00	1,096	397,712
£ / R	On	29/03/2019	Foreign Exchange Future		18.44320	18.29570			0.0000		0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future		18.69090	18.54190			0.0000		0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future		18.99820	18.85050			0.0000		14,533,623.00	765	16,150
£ / R	On	13/12/2019	Foreign Exchange Future		19.29090	19.14430			0.0000		0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future		19.62040	19.47850			0.0000		0.00	0	0
Total £ / R Future											34,709,339.00	1,861	424,139
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put		332.74340	268.984	15.88	0.4238	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call		327.74340	411.084	15.88	0.5762	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		843.10060	739.287	17.20	0.6785	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		170.90060	213.687	17.20	0.3215	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		289.90080	247.008	16.59	0.2874	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		824.80080	929.208	16.59	0.7126	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		727.29160	820.361	16.76	0.6237	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		466.29160	411.861	16.76	0.3763	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,214.94540	3,071.606	19.15	0.9434	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		35.94540	40.106	19.15	0.0566	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,879.33960	1,756.115	18.35	0.8108	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		140.33960	164.615	18.35	0.1892	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,066.27360	971.191	17.35	0.6297	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		327.27360	379.691	17.35	0.3703	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		278.83320	324.912	17.52	0.3288	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,207.83320	1,106.412	17.52	0.6712	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,038.60300	1,912.588	18.54	0.8340	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		119.60300	141.088	18.54	0.1660	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		575.04650	656.060	16.80	0.5450	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			614.04650	547.560	16.80	0.4550	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			570.65190	650.996	16.80	0.5424	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			619.65190	552.496	16.80	0.4576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			579.46780	661.148	16.79	0.5477	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			608.46780	542.648	16.79	0.4523	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			532.12800	475.732	16.87	0.3955	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			737.82800	828.932	16.87	0.6045	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			828.35500	912.685	17.12	0.5346	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			916.45500	851.785	17.12	0.4654	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			824.11300	907.970	17.12	0.5328	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			922.21300	857.070	17.12	0.4672	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			832.61010	917.418	17.12	0.5364	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			910.71010	846.518	17.12	0.4636	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,128.10220	1,216.711	17.39	0.5548	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,097.60220	1,038.511	17.39	0.4452	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,123.59330	1,212.010	17.40	0.5534	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,103.09330	1,043.810	17.40	0.4466	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,132.62540	1,221.421	17.39	0.5562	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,092.12540	1,033.221	17.39	0.4438	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,009.70550	1,083.745	18.06	0.4585	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,835.40550	1,762.845	18.06	0.5415	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,016.36570	1,090.735	18.05	0.4606	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,822.06570	1,749.835	18.05	0.5394	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,013.02670	1,087.235	18.06	0.4595	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,828.72670	1,756.335	18.06	0.5405	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,262.63490	1,338.146	18.74	0.4764	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,084.13490	2,017.746	18.74	0.5236	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,259.22580	1,334.596	18.75	0.4754	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,090.72580	2,024.196	18.75	0.5246	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,266.06150	1,341.705	18.74	0.4773	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,077.56150	2,011.305	18.74	0.5227	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												34,709,339.00	1,861	430,639
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13146		0.12973			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13390		0.13215			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13659		0.13481			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13918		0.13738			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14222		0.14040			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,173.32600	1,313.906	23.11	0.8064	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			200.82600	167.706	23.11	0.1936	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			562.89020	656.985	22.83	0.5620	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			590.39020	510.785	22.83	0.4380	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,015.16230	2,181.208	23.40	0.9471	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			42.66230	35.008	23.40	0.0529	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			804.24810	907.488	19.09	0.6140	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			588.94810	517.388	19.09	0.3860	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			450.50310	516.734	20.75	0.4059	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,235.20310	1,126.634	20.75	0.5941	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,378.42170	1,526.681	16.79	0.8416	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			163.12170	136.581	16.79	0.1584	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,293.62630	1,203.068	21.64	0.5160	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,820.30460	1,967.646	20.70	0.7931	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			339.20460	309.046	20.70	0.2069	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,211.23450	1,329.774	21.17	0.6416	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			730.13450	671.174	21.17	0.3584	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			774.72630	861.668	21.64	0.4840	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,103.54680	2,254.134	20.04	0.8016	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			365.44680	335.934	20.04	0.1984	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,494.82530	1,618.933	20.75	0.6683	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			756.72530	700.733	20.75	0.3317	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,043.82360	1,139.082	21.46	0.5313	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,305.72360	1,220.882	21.46	0.4687	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,348.20260	1,454.783	21.48	0.5735	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,308.10260	1,232.683	21.48	0.4265	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,007.52730	1,090.298	22.38	0.4643	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,967.42730	1,868.198	22.38	0.5357	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,812.26680	1,944.162	20.58	0.6940	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			772.16680	722.062	20.58	0.3060	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Future			16.37160		16.28900			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.39640		16.30250			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.45890		16.37700			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.58980		16.50880			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.65180		16.57080			0.0000	7,493,310.00	450	123,612
€ / R	On	29/03/2019	Foreign Exchange Future			16.64090		16.56020			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.96620		16.88460			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.19080		17.11020			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.31220		17.23160			0.0000	51,936.60	3	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.64470		17.56330			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.96340		17.87930			0.0000	0.00	0	0
Total € / R Future												7,545,246.60	453	163,510
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			1.47930	0.000	10.49	0.0000	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			460.47930	541.600	10.49	1.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			30.82720	23.020	14.53	0.1057	0.00	0	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			483.32720	569.420	14.53	0.8943	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			239.34860	214.428	15.07	0.4040	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			316.34860	373.328	15.07	0.5960	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			146.94000	135.971	15.19	0.2118	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			885.74000	955.771	15.19	0.7882	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,115.75960	3,038.129	20.83	0.9427	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			36.55960	39.929	20.83	0.0573	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			253.89750	237.679	15.64	0.2873	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			824.69750	889.479	15.64	0.7127	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,104.53490	1,178.606	15.30	0.8188	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			133.73490	126.806	15.30	0.1812	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			739.47630	801.118	15.80	0.6712	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			308.67630	289.318	15.80	0.3288	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			733.63910	795.050	15.81	0.6682	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			312.83910	293.250	15.81	0.3318	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			745.34690	807.219	15.79	0.6742	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			304.54690	285.419	15.79	0.3258	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			274.58180	304.374	17.58	0.3365	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,033.78180	982.574	17.58	0.6635	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			427.01240	403.675	16.13	0.3917	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			667.21240	724.575	16.13	0.6083	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			761.42310	733.405	16.82	0.4554	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			781.79560	835.224	16.83	0.5426	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			767.19560	739.024	16.83	0.4574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			777.58440	830.860	16.84	0.5406	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			772.98440	744.660	16.84	0.4594	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			786.02310	839.605	16.82	0.5446	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			398.51820	386.688	15.84	0.2701	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,478.71820	1,547.488	15.84	0.7299	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,859.98320	2,803.647	20.22	0.7707	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			320.18320	344.447	20.22	0.2293	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,347.34100	1,414.180	15.98	0.6939	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			477.14100	463.380	15.98	0.3061	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			965.81660	1,019.785	16.90	0.5579	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			865.61660	838.985	16.90	0.4421	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,350.30520	1,315.824	17.75	0.5393	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			798.72940	844.731	17.76	0.4593	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,357.12940	1,322.531	17.76	0.5407	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			805.08870	851.332	17.74	0.4621	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,343.48870	1,309.132	17.74	0.5379	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,952.59640	1,908.367	18.76	0.6425	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			584.19640	620.567	18.76	0.3575	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			801.90520	848.024	17.75	0.4607	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,895.80430	1,964.390	15.81	0.7403	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			482.50430	469.690	15.81	0.2597	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,521.89920	3,467.968	20.55	0.7470	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,469.06690	1,437.849	17.75	0.5116	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,896.64350	3,976.854	16.17	0.9504	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			63.34350	62.154	16.17	0.0496	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			465.19920	492.668	20.55	0.2530	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,019.02210	1,069.096	17.76	0.4872	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,475.72210	1,444.395	17.76	0.5128	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,015.68940	1,065.661	17.77	0.4860	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,482.38940	1,450.961	17.77	0.5140	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,022.36690	1,072.549	17.75	0.4884	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,172.30490	1,221.365	18.06	0.4859	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,753.00490	1,717.965	18.06	0.5141	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,169.05650	1,218.036	18.07	0.4848	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,759.75650	1,724.636	18.07	0.5152	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,175.55570	1,224.696	18.05	0.4869	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,746.25570	1,711.296	18.05	0.5131	0.00	0	0
Total € / R Option												0.00	0	198,700
Total € / R												7,545,246.60	453	362,210
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.28730		10.25220			0.0000	473,215.80	46	5,942
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.41440		10.38010			0.0000	31,243.20	3	15,743
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.55400		10.52170			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.68840		10.65850			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.84600		10.81930			0.0000	0.00	0	0
Total AU\$ / R Future												504,459.00	49	22,085
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			219.92140	237.508	13.77	0.4659	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			337.72140	320.208	13.77	0.5341	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			227.38080	245.400	13.72	0.4772	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			325.18080	308.100	13.72	0.5228	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			223.62360	241.426	13.74	0.4715	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			331.42360	314.126	13.74	0.5285	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			193.08620	206.859	15.07	0.3122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			832.98620	812.459	15.07	0.6878	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			197.34190	211.362	15.03	0.3178	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			817.24190	796.962	15.03	0.6822	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			195.20320	209.098	15.05	0.3150	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			825.10320	804.698	15.05	0.6850	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			410.53330	430.950	14.35	0.4650	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			638.83330	626.950	14.35	0.5350	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			407.07280	427.380	14.36	0.4621	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			645.37280	633.380	14.36	0.5379	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			403.64430	423.841	14.38	0.4592	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			651.94430	639.841	14.38	0.5408	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			736.13900	726.827	14.46	0.5261	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			491.18240	511.684	14.47	0.4714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			742.68240	733.284	14.47	0.5286	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			498.12010	518.799	14.44	0.4763	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			729.62010	720.399	14.44	0.5237	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			802.65800	792.454	14.61	0.5504	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			461.15800	480.854	14.61	0.4496	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			494.63900	515.227	14.46	0.4739	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			611.13730	630.122	15.09	0.4870	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			851.83730	844.121	15.09	0.5130	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			607.59070	626.508	15.10	0.4849	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			858.29070	850.508	15.10	0.5151	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			614.70000	633.752	15.08	0.4891	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			845.40000	837.752	15.08	0.5109	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												504,459.00	49	23,085
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.71620		10.68890			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.85350		10.82760			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.00230		10.97870			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.01940		10.99650			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.16170		11.14150			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	750
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			280.71070	297.661	14.58	0.5070	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			321.81070	311.461	14.58	0.4930	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			276.63620	293.162	14.60	0.5018	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			327.73620	316.962	14.60	0.4982	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			284.83770	302.215	14.57	0.5122	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			315.93770	306.015	14.57	0.4878	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			449.27330	470.991	14.84	0.5396	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			421.67330	417.491	14.84	0.4604	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			444.80220	466.417	14.86	0.5360	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			427.20220	422.917	14.86	0.4640	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			453.78140	475.602	14.83	0.5432	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			416.18140	412.102	14.83	0.4568	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			419.61920	437.228	15.86	0.4287	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			820.91920	814.928	15.86	0.5713	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			416.54180	434.062	15.88	0.4263	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			827.84180	821.762	15.88	0.5737	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			413.48380	430.922	15.90	0.4239	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			834.78380	828.622	15.90	0.5761	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			465.68090	483.726	16.06	0.4164	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,009.18090	1,004.326	16.06	0.5836	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			462.79380	480.753	16.08	0.4144	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,016.29380	1,011.353	16.08	0.5856	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			468.58700	486.719	16.05	0.4184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,002.08700	997.319	16.05	0.5816	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			578.38430	595.366	16.47	0.4360	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,126.88430	1,123.666	16.47	0.5640	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			575.35290	592.278	16.48	0.4342	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,133.85290	1,130.578	16.48	0.5658	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			581.42750	598.476	16.45	0.4377	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,119.92750	1,116.776	16.45	0.5623	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	750
CF CANDCO	On	18/03/2019	Foreign Exchange Future			184.13000		145.06000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.74250		14.62670			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.03460		14.91830			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.35790		15.24030			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.66890		15.54820			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.95620		15.83450			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			547.12460	626.362	16.80	0.6058	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			390.42460	353.862	16.80	0.3942	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			541.90380	620.794	16.81	0.6026	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			395.20380	358.294	16.81	0.3974	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			552.37720	631.963	16.79	0.6091	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			385.67720	349.463	16.79	0.3909	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			800.28190	877.617	17.40	0.5910	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			611.98190	573.017	17.40	0.4090	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			795.43430	872.560	17.41	0.5888	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			617.13430	577.960	17.41	0.4112	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			805.15290	882.701	17.39	0.5932	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			606.85290	568.101	17.39	0.4068	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			770.51270	831.899	18.62	0.4785	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,220.21270	1,163.999	18.62	0.5215	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			767.20560	828.399	18.64	0.4770	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,226.90560	1,170.499	18.64	0.5230	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			773.83470	835.414	18.61	0.4801	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,213.53470	1,157.514	18.61	0.5199	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			973.84600	1,039.789	18.87	0.4992	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,375.64600	1,320.889	18.87	0.5008	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			970.44430	1,036.236	18.88	0.4979	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,382.24430	1,327.336	18.88	0.5021	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			967.06160	1,032.690	18.89	0.4966	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,388.86160	1,333.790	18.89	0.5034	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,022.96990	1,084.873	19.36	0.4663	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,818.46990	1,758.673	19.36	0.5337	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,019.98810	1,081.754	19.37	0.4652	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,825.48810	1,765.554	19.37	0.5348	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,025.96190	1,088.002	19.35	0.4673	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,811.46190	1,751.802	19.35	0.5327	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09450		2.08570			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11710		2.10860			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			560.83560	612.263	15.66	0.5016	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			703.83560	667.263	15.66	0.4984	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			650.30720	705.967	15.52	0.5515	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			593.30720	560.967	15.52	0.4485	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			604.30380	657.851	15.59	0.5264	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			647.30380	612.851	15.59	0.4736	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,644.83950	1,722.263	15.39	0.7522	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			358.83950	351.263	15.39	0.2478	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,572.84120	1,651.862	15.40	0.7369	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			386.84120	380.862	15.40	0.2631	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,718.37640	1,794.295	15.38	0.7671	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			332.37640	323.295	15.38	0.2329	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.24370		2.23250			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28740		2.27590			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.33460		2.32320			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37490		2.36350			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.51760		2.50740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			818.72340	764.368	15.50	0.5230	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			622.93570	686.199	15.29	0.5237	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			697.93570	649.199	15.29	0.4763	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			581.52860	641.938	15.38	0.5001	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			756.52860	704.938	15.38	0.4999	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			543.72340	601.368	15.50	0.4770	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			395.26010	380.142	14.80	0.2560	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	14/06/2019	Foreign Exchange Option	2.16	Call			1,587.60450	1,685.798	14.83	0.7288	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			428.60450	411.798	14.83	0.2712	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,722.65910	1,824.150	14.76	0.7589	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			363.65910	350.149	14.76	0.2411	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,654.26010	1,754.142	14.80	0.7440	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			966.86440	1,036.754	16.52	0.4507	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,734.86440	1,690.754	16.52	0.5493	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,034.10020	1,106.249	16.37	0.4734	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,602.10020	1,560.249	16.37	0.5266	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			999.92650	1,070.947	16.45	0.4620	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,667.92650	1,624.947	16.45	0.5380	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			919.19010	984.846	17.39	0.3802	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,684.19010	2,635.845	17.39	0.6198	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			895.27950	959.698	17.46	0.3723	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,760.27950	2,710.698	17.46	0.6277	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			943.82060	1,010.726	17.32	0.3883	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,608.82060	2,561.726	17.32	0.6117	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,533.75930	1,601.368	17.89	0.4674	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,559.75930	2,525.368	17.89	0.5326	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,502.49920	1,569.310	17.95	0.4601	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,628.49920	2,593.310	17.95	0.5399	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,565.72450	1,634.145	17.83	0.4747	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,491.72450	2,458.145	17.83	0.5253	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85450		1.83880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87840		1.86250			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			870.45370	979.233	16.99	0.6802	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			382.45370	334.233	16.99	0.3198	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			814.35100	919.033	17.09	0.6551	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			426.35100	374.033	17.09	0.3449	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			929.34820	1,042.149	16.88	0.7050	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			341.34820	297.149	16.88	0.2950	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,446.05810	1,576.059	17.07	0.7290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			421.05810	392.059	17.07	0.2710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,384.84920	1,510.229	17.12	0.7125	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			459.84920	426.229	17.12	0.2875	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,509.30180	1,643.709	17.02	0.7453	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			384.30180	359.709	17.02	0.2547	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14100		0.13980			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14070		0.13960			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14040		0.13930			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13970		0.13800			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.13680			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.66660		1.66890			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69130		1.69360			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.77990		9.75400			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.90300		9.87690			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.03740		10.01270			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.16620		10.14180			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.70580		10.68550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			159.22960	155.530	13.71	0.3429	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			385.46570	407.839	13.69	0.6687	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			151.46570	147.939	13.69	0.3313	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			379.31550	401.605	13.70	0.6629	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			155.31550	151.705	13.70	0.3371	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			373.22960	395.430	13.71	0.6571	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			360.21750	383.725	14.33	0.5129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			403.31750	400.725	14.33	0.4871	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			356.17900	379.550	14.35	0.5089	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			409.27900	406.550	14.35	0.4911	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			364.29750	387.943	14.31	0.5169	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			397.39750	394.943	14.31	0.4831	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			570.30380	593.395	14.52	0.5845	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			407.60380	405.995	14.52	0.4155	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			565.43250	588.467	14.53	0.5813	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			412.73250	411.067	14.53	0.4187	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			575.20940	598.356	14.50	0.5878	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			402.50940	400.956	14.50	0.4122	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			511.13760	530.917	15.30	0.4829	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			719.33760	714.716	15.30	0.5171	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			507.56850	527.283	15.31	0.4805	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			725.76850	721.083	15.31	0.5195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			514.73150	534.574	15.28	0.4854	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			712.93150	708.374	15.28	0.5146	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			827.62090	847.164	15.97	0.5743	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			662.12090	661.364	15.97	0.4257	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			823.17930	842.667	15.98	0.5722	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			667.67930	666.867	15.98	0.4278	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			832.08990	851.682	15.96	0.5764	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			656.58990	655.882	15.96	0.4236	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34300		1.34080			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34950		1.34720			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			8.00000	30.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			92.00000	70.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			108.00000	130.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			272.00000	295.000		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			172.00000	195.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			372.00000	395.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27010		1.27120			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27560		1.27670			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28130		1.28250			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28660		1.28790			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29180		1.29330			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14890		1.15360			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15790		1.16260			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16760		1.17240			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17680		1.18160			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18270		1.18720			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	582
Total QUANTO € / \$												0.00	0	582
SGD / R	On	18/03/2019	Foreign Exchange Future			10.58490		10.50610			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.72840		10.64840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			386.63430	439.946	14.82	0.6405	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			220.53430	195.046	14.82	0.3595	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			381.15670	434.102	14.83	0.6354	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			225.05670	199.202	14.83	0.3646	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			392.16480	445.845	14.80	0.6456	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			216.06480	190.945	14.80	0.3544	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			803.95380	873.924	14.70	0.7679	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			165.55380	155.524	14.70	0.2321	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			818.26420	888.581	14.69	0.7739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			159.86420	150.181	14.69	0.2261	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			811.09050	881.236	14.70	0.7709	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			162.69050	152.836	14.70	0.2291	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.60600		2.61940			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.52020		2.53080			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			58.93930	55.184	20.38	0.3382	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			169.53930	179.184	20.38	0.6618	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			55.86950	52.299	20.39	0.3250	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			176.46950	186.300	20.39	0.6750	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			62.14030	58.193	20.36	0.3516	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			162.74030	172.193	20.36	0.6484	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.37300	4.172	24.26	0.0273	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,003.57300	1,013.972	24.26	0.9727	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.18540	3.993	24.26	0.0262	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,013.38540	1,023.793	24.26	0.9738	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.56840	4.359	24.26	0.0284	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			993.76840	1,004.159	24.26	0.9716	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									516 174 983.70	34,976	1,358,159
Total Options									8 650 776.78	18,926	5,484,821
Grand Total:									524,825,760.48	53,902	6,842,980