



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/01/2019 Foreign Exchange Future			13.91050		13.88160			0.0000	3,477,625.00	250	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.91160		13.88560			0.0000	3,032,728.80	218	392
\$ / R On 16/01/2019 Foreign Exchange Future			13.91330		13.88780			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.91510		13.89010			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.91680		13.89230			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.92200		13.89730			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.92860		13.90380			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.93690		13.91200			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.93850		13.91360			0.0000	1,115,080.00	80	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.95990		13.93510			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.96330		13.93840			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.98040		13.95540			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.98560		13.96040			0.0000	559,424.00	40	6,062
\$ / R On 04/03/2019 Foreign Exchange Future			13.99240		13.96720			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.99410		13.96890			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.00440		13.97900			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.01640		13.99120			0.0000	416,216,998.00	29,695	511,864
\$ / R On 27/03/2019 Foreign Exchange Future			14.03170		14.00690			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.03510		14.01040			0.0000	0.00	0	5,111
\$ / R On 02/04/2019 Foreign Exchange Future			14.04200		14.01740			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.04710		14.02260			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	15/04/2019	Foreign Exchange Future			14.06410		14.04010			0.0000	0.00	0	260
\$ / R	On	26/04/2019	Foreign Exchange Future			14.08380		14.05970			0.0000	999,949.80	71	71
\$ / R	On	30/04/2019	Foreign Exchange Future			14.09100		14.06680			0.0000	0.00	0	1,180
\$ / R	On	31/05/2019	Foreign Exchange Future			14.14650		14.12190			0.0000	0.00	0	475
\$ / R	On	03/06/2019	Foreign Exchange Future			14.15190		14.12720			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.15370		14.12900			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.17160		14.14670			0.0000	226,745.60	16	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.18230		14.15740			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.19660		14.17160			0.0000	0.00	0	105
\$ / R	On	01/07/2019	Foreign Exchange Future			14.20200		14.17690			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.20560		14.18050			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.25650		14.23140			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.25840		14.23330			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.28050		14.25530			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.31180		14.28650			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.31730		14.29200			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.32100		14.29570			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.32280		14.29750			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.34310		14.31770			0.0000	645,439.50	45	14,285
\$ / R	On	30/09/2019	Foreign Exchange Future			14.36890		14.34340			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.37260		14.34710			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.42600		14.39970			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.47940		14.45200			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.48490		14.45740			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.48860		14.46100			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.50520		14.47720			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.53830		14.50970			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.54200		14.51330			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.59750		14.56870			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.65830		14.62990			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.68580		14.65760			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.71920		14.69110			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.77220		14.74450			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.83890		14.81160			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.85850		14.83140			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.94880		14.92220			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.04300		15.01700			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>426,273,990.70</b>	<b>30,415</b>	<b>761,875</b>
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			558.85780	529.500	19.79	1.0000	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			0.45780	0.000	19.79	0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			337.97580	310.657	19.08	0.8095	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			33.57580	32.257	19.08	0.1905	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			489.96250	463.169	20.52	0.9048	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			15.56250	14.769	20.52	0.0952	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			134.39320	137.385	16.91	0.5783	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	13.86	Put		108.79320	85.785	16.91	0.4217	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put		190.12690	163.509	17.48	0.6177	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call		75.72690	75.109	17.48	0.3823	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call		21.42370	20.388	19.93	0.1273	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put		425.82370	398.788	19.93	0.8727	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		601.86520	578.143	20.92	0.9299	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		9.66520	11.443	20.92	0.0701	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		593.59510	568.662	19.90	0.9200	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		13.69510	13.762	19.90	0.0800	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call		203.68280	208.946	17.47	0.6326	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put		111.38280	92.146	17.47	0.3674	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.44130	0.210	21.83	0.0016	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,232.74130	1,257.010	21.83	0.9984	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		419.53100	391.151	17.60	0.7792	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		56.83100	53.151	17.60	0.2208	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		270.49200	245.964	17.42	0.5665	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		154.29200	154.564	17.42	0.4335	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		10.74840	8.285	17.61	0.0358	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		972.74840	995.185	17.61	0.9642	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		994.60650	967.957	20.01	0.9153	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		26.60650	24.857	20.01	0.0847	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,232.76950	1,205.539	20.48	0.9500	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		16.36950	14.039	20.48	0.0500	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		134.73500	133.511	17.99	0.3412	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		421.13500	395.011	17.99	0.6588	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,563.81790	1,537.453	21.44	0.9773	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,131.62650	1,154.581	18.58	0.9745	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		927.39330	949.261	17.31	0.9554	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		13.79330	10.761	17.31	0.0446	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		558.91280	531.863	18.60	0.7507	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		92.51280	90.363	18.60	0.2493	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		64.22620	61.816	19.17	0.1813	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call		221.23860	222.968	17.14	0.5002	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put		257.63860	234.468	17.14	0.4998	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put		287.33940	263.396	17.31	0.5340	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call		200.93940	201.896	17.31	0.4660	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		8.02650	6.081	18.58	0.0255	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		7.41790	5.953	21.44	0.0227	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		294.47280	299.693	16.85	0.6054	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		180.87280	161.193	16.85	0.3946	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		121.53500	119.969	18.16	0.3136	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		457.93500	431.469	18.16	0.6864	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		700.62620	673.316	19.17	0.8187	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,211.70680	1,184.903	20.42	0.8904	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		46.80680	44.803	20.42	0.1096	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		581.44320	555.661	18.41	0.6713	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			169.84320	168.961	18.41	0.3287	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			415.74340	392.931	17.44	0.5288	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			301.14340	303.331	17.44	0.4712	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			28.39330	23.200	15.79	0.0643	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,158.79330	1,178.800	15.79	0.9357	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,007.83430	1,025.506	15.96	0.8995	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			47.43430	39.906	15.96	0.1005	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			252.82970	254.244	18.01	0.4010	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			542.42970	518.644	18.01	0.5990	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,376.63790	1,350.066	20.52	0.8710	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			67.03790	65.666	20.52	0.1290	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			738.90060	713.864	18.71	0.6959	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			179.30060	179.464	18.71	0.3041	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			922.58770	897.014	19.30	0.7633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			132.98770	132.614	19.30	0.2367	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			269.17970	270.918	17.88	0.4209	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			508.77970	485.318	17.88	0.5791	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,710.12610	1,682.661	21.07	0.9195	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			40.52610	38.261	21.07	0.0805	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			496.04200	503.246	16.89	0.6422	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			235.64200	217.646	16.89	0.3578	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			612.75720	588.940	18.15	0.6256	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			239.95720	241.340	18.15	0.3744	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			651.25480	627.349	18.30	0.6410	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			230.15480	231.449	18.30	0.3590	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			417.40770	422.281	17.23	0.5402	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			378.40770	357.881	17.23	0.4598	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,276.10610	1,249.564	19.99	0.8238	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			105.10610	103.964	19.99	0.1762	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			786.71530	797.652	16.39	0.7637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			155.51530	141.252	16.39	0.2363	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			866.83460	879.953	16.31	0.7994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			125.63460	113.553	16.31	0.2006	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,420.95360	2,393.961	22.17	0.9444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			32.15360	30.361	22.17	0.0556	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			571.14720	578.720	16.93	0.6372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			279.94720	262.320	16.93	0.3628	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			174.18910	175.025	19.28	0.2605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,012.98910	988.625	19.28	0.7395	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			582.54780	590.288	16.89	0.6450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			271.34780	253.888	16.89	0.3550	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			191.95750	193.215	19.09	0.2828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			940.75750	916.814	19.09	0.7172	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			172.31760	173.107	19.30	0.2581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,021.11760	996.706	19.30	0.7419	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			521.81890	528.697	17.07	0.6023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			320.61890	302.297	17.07	0.3977	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,044.17030	3,018.213	23.17	0.9717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			15.37030	14.613	23.17	0.0283	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,122.58480	3,096.857	23.26	0.9741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			13.78480	13.257	23.26	0.0259	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,250.33830	3,224.921	23.42	0.9776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			11.53830	11.321	23.42	0.0224	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			402.32940	406.863	17.46	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			451.12940	430.463	17.46	0.4941	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,012.73860	3,988.108	24.33	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			3.93860	4.509	24.33	0.0095	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,410.93410	4,386.251	24.63	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			2.13410	2.651	24.63	0.0058	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			127.39920	127.118	19.90	0.1987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,256.19920	1,230.718	19.90	0.8013	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			118.16660	117.689	20.05	0.1859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,316.96660	1,291.289	20.05	0.8141	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,995.24790	2,969.131	23.11	0.9701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			16.44790	15.531	23.11	0.0299	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,985.47200	2,959.322	23.10	0.9697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			16.67200	15.722	23.10	0.0303	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			126.03530	125.726	19.92	0.1968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,264.83530	1,239.326	19.92	0.8032	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			559.90480	567.318	16.96	0.6295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			288.70480	270.918	16.96	0.3705	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,614.80650	2,587.846	22.51	0.9548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			26.00650	24.246	22.51	0.0452	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			138.86320	138.840	19.73	0.2143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,187.66320	1,162.440	19.73	0.7857	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,319.27920	3,294.000	23.50	0.9793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			10.47920	10.400	23.50	0.0207	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			660.57990	669.500	16.69	0.6946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			219.37990	203.100	16.69	0.3054	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,024.55750	1,040.190	16.19	0.8565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			83.35750	73.790	16.19	0.1435	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,343.83410	2,316.844	22.04	0.9396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			35.03410	33.243	22.04	0.0604	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,593.23630	1,567.128	20.69	0.8623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			84.43630	83.528	20.69	0.1377	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			944.11130	958.496	16.25	0.8292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			102.91130	92.096	16.25	0.1708	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			692.39280	701.811	16.61	0.7133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			201.19280	185.411	16.61	0.2867	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			629.76400	638.210	16.77	0.6757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			238.56400	221.810	16.77	0.3243	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			211.46120	212.897	18.88	0.3063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			870.26120	846.497	18.88	0.6937	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			130.17070	129.952	19.86	0.2025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,238.97070	1,213.552	19.86	0.7975	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			807.91350	819.549	16.36	0.7738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			146.71350	133.149	16.36	0.2262	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,611.37220	1,585.214	20.72	0.8651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			82.57220	81.614	20.72	0.1349	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,897.31520	1,870.596	21.24	0.9017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			58.51520	56.996	21.24	0.0983	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,145.35500	1,120.314	19.62	0.7754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			146.55500	146.714	19.62	0.2246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			340.89750	344.180	17.83	0.4474	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			549.69750	527.780	17.83	0.5526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,038.40620	2,011.541	21.50	0.9158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			49.60620	47.941	21.50	0.0842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			261.85550	263.932	18.41	0.3644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			720.65550	697.532	18.41	0.6356	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			177.99090	178.925	19.24	0.2653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			996.79090	972.525	19.24	0.7347	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,153.78350	1,128.703	19.64	0.7775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			144.98350	145.103	19.64	0.2225	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			758.98520	769.474	16.45	0.7496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			167.78520	153.074	16.45	0.2504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			270.34280	272.536	18.34	0.3737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			699.14280	676.136	18.34	0.6263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,237.88160	1,256.425	16.04	0.9124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			46.68160	40.025	16.04	0.0876	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,343.22330	1,317.468	20.11	0.8194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			114.42330	113.868	20.11	0.1806	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			490.72490	497.183	17.16	0.5789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			349.52490	330.783	17.16	0.4211	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			75.52780	74.387	20.86	0.1244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,684.32780	1,657.987	20.86	0.8756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,503.21240	1,477.078	20.50	0.8481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			94.41240	93.478	20.50	0.1519	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			988.72170	964.507	19.22	0.7322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			179.92170	180.907	19.22	0.2678	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			582.31410	560.113	17.94	0.5701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			323.51410	326.513	17.94	0.4299	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			617.72050	625.983	16.80	0.6681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			246.52050	229.583	16.80	0.3319	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			727.88380	704.720	18.43	0.6387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			259.08380	261.120	18.43	0.3613	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			506.09270	512.756	17.11	0.5906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			334.89270	316.356	17.11	0.4094	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			10.05450	10.030	23.54	0.0200	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,348.85450	3,323.630	23.54	0.9800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,659.04050	5,633.922	24.63	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.24050	0.322	24.63	0.0008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			400.83670	381.478	17.32	0.4597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			442.03670	447.878	17.32	0.5403	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,228.68210	2,201.713	21.83	0.9316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			39.88210	38.113	21.83	0.0684	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,369.60440	1,343.775	20.18	0.8245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			110.80440	110.175	20.18	0.1755	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			102.81320	102.030	20.33	0.1641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,431.61320	1,405.630	20.33	0.8359	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			101.72100	100.918	20.35	0.1625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,440.52100	1,414.518	20.35	0.8375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			103.91610	103.154	20.30	0.1657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,422.71610	1,396.754	20.30	0.8343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			398.22110	402.497	17.48	0.5022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			457.02110	436.097	17.48	0.4978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,198.91520	2,222.998	19.04	0.9843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			7.71520	6.598	19.04	0.0157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,942.83040	1,966.453	18.09	0.9760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			11.63040	10.053	18.09	0.0240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			183.99780	168.740	16.53	0.2684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			725.19780	735.140	16.53	0.7316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,496.02570	2,520.478	20.13	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.82570	4.078	20.13	0.0097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,661.55940	3,686.654	22.58	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.35940	0.254	22.58	0.0007	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,258.22170	2,282.391	19.26	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			7.02170	5.991	19.26	0.0143	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			742.42170	719.185	18.48	0.6448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			253.62170	255.585	18.48	0.3552	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,273.42880	1,292.397	16.01	0.9197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			42.22880	35.997	16.01	0.0803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			543.34170	550.518	17.00	0.6178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			302.14170	284.118	17.00	0.3822	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,120.17750	1,095.250	19.56	0.7690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			151.37750	151.650	19.56	0.2310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,325.70440	1,300.001	20.07	0.8159	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			116.90440	116.401	20.07	0.1841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			718.55740	728.393	16.55	0.7280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			187.35740	171.993	16.55	0.2720	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,548.08280	1,522.110	20.60	0.8552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			89.28280	88.510	20.60	0.1448	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			615.74430	593.282	18.06	0.5871	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			306.94430	309.682	18.06	0.4129	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,629.55130	1,603.344	20.75	0.8678	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			80.75130	79.744	20.75	0.1322	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,543.61110	1,566.105	16.60	0.9534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			22.41110	19.705	16.60	0.0466	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			485.68030	492.074	17.18	0.5751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			354.48030	335.674	17.18	0.4249	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,505.10670	1,527.456	16.46	0.9503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			23.90670	21.056	16.46	0.0497	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			465.89590	472.033	17.24	0.5596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			374.69590	355.633	17.24	0.4404	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,299.53160	1,273.907	20.01	0.8105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			120.73160	120.307	20.01	0.1895	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,102.96580	3,077.183	23.24	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			14.16580	13.583	23.24	0.0265	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			264.65540	266.770	18.39	0.3675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			713.45540	690.370	18.39	0.6325	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,065.89220	1,082.135	16.16	0.8690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			74.69220	65.735	16.16	0.1310	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,150.62530	1,168.051	16.10	0.8921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			59.42530	51.651	16.10	0.1079	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			419.13720	424.707	17.40	0.5211	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			427.93720	408.307	17.40	0.4789	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			313.47650	316.315	18.01	0.4196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			602.27650	579.915	18.01	0.5804	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			240.44670	242.235	18.60	0.3402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			779.24670	755.834	18.60	0.6598	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,557.09220	1,531.091	20.62	0.8567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			88.29220	87.491	20.62	0.1433	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,112.77410	3,087.019	23.25	0.9738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			13.97410	13.419	23.25	0.0262	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			176.07880	176.965	19.26	0.2629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,004.87880	980.564	19.26	0.7371	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,953.56590	1,926.781	21.34	0.9076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			54.76590	53.181	21.34	0.0924	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,516.74480	3,491.771	23.74	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			7.94480	8.171	23.74	0.0165	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			291.16490	293.663	18.18	0.3962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			649.96490	627.263	18.18	0.6038	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,739.45050	1,712.990	20.96	0.8830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			70.65050	69.390	20.96	0.1170	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,634.26510	2,607.310	22.54	0.9557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			25.46510	23.710	22.54	0.0443	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			232.85900	234.552	18.67	0.3315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			801.65900	778.152	18.67	0.6685	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,180.90710	2,153.956	21.75	0.9279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			42.10710	40.356	21.75	0.0721	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,133.46800	1,150.662	16.11	0.8877	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			62.26800	54.262	16.11	0.1123	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			248.27170	250.162	18.53	0.3491	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			757.07170	733.762	18.53	0.6509	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,057.32970	2,030.450	21.53	0.9175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			48.52970	46.850	21.53	0.0825	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			967.92240	982.685	16.23	0.8377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			96.72240	86.285	16.23	0.1623	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,878.62280	1,851.930	21.21	0.8997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			59.82280	58.330	21.21	0.1003	0.00	0	10
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			19.43960	17.183	17.49	0.0373	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,816.33960	1,838.883	17.49	0.9627	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			455.35030	461.710	17.47	0.5272	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			448.45030	430.010	17.47	0.4728	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			280.08830	283.140	18.55	0.3648	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			773.18830	751.440	18.55	0.6352	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			512.15870	519.069	17.29	0.5703	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			385.25870	367.369	17.29	0.4297	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,536.28060	1,511.865	20.55	0.8289	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			116.68060	116.965	20.55	0.1711	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			384.17030	388.688	17.92	0.4604	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			573.77030	553.588	17.92	0.5396	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,861.21260	1,836.138	21.19	0.8757	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			81.61260	81.238	21.19	0.1243	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			91.56410	82.284	16.31	0.1460	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,101.96410	1,117.384	16.31	0.8540	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			903.40420	881.534	18.95	0.6777	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			243.80420	246.634	18.95	0.3223	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			366.25410	370.530	18.03	0.4441	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			605.85410	585.430	18.03	0.5559	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			106.26220	96.422	16.33	0.1622	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,073.66220	1,088.422	16.33	0.8378	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			684.76390	664.881	18.26	0.5785	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			357.36390	361.981	18.26	0.4215	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			346.92100	330.513	17.19	0.3857	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			609.52100	617.613	17.19	0.6143	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			549.17610	531.402	17.73	0.4963	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			479.27610	485.502	17.73	0.5037	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,227.28750	1,206.152	19.60	0.7154	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			246.98750	249.952	19.60	0.2846	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,708.45750	1,685.821	20.61	0.8019	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			165.25750	166.821	20.61	0.1981	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,018.63590	1,995.275	21.17	0.8446	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			125.43590	126.275	21.17	0.1554	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,073.44520	1,053.440	19.17	0.6699	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			300.24520	304.440	19.17	0.3301	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			477.16470	483.635	18.04	0.4746	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			660.36470	642.635	18.04	0.5254	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,199.15410	1,214.746	16.42	0.8262	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			132.35410	123.746	16.42	0.1738	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			276.20320	262.711	16.82	0.3021	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			853.00320	863.711	16.82	0.6979	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			496.09660	502.800	17.94	0.4884	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			629.29660	611.800	17.94	0.5116	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			115.65620	107.689	16.36	0.1561	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,262.45620	1,278.689	16.36	0.8439	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,875.61090	1,853.412	20.71	0.7851	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			207.51090	209.912	20.71	0.2149	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			597.47710	606.180	18.01	0.5089	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			675.57710	659.680	18.01	0.4911	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,235.35200	1,215.659	19.41	0.6667	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			347.25200	352.159	19.41	0.3333	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,191.28100	2,168.155	21.23	0.8259	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			163.18100	164.655	21.23	0.1741	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			577.83240	586.283	18.09	0.4966	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			705.93240	689.783	18.09	0.5034	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			205.32260	196.661	16.64	0.2220	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,187.22260	1,203.161	16.64	0.7780	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,290.54490	1,307.375	16.53	0.8089	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			168.64490	160.875	16.53	0.1911	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			46.45410	43.231	16.64	0.0643	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,033.65410	2,055.131	16.64	0.9357	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			877.12580	860.007	18.51	0.5615	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			496.12580	503.707	18.51	0.4385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,930.82150	1,951.286	16.46	0.9176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			64.12150	59.686	16.46	0.0824	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			936.91850	919.857	18.65	0.5686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			503.61850	511.457	18.65	0.4314	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,524.79660	1,544.530	16.44	0.8509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			798.77250	782.613	18.31	0.5227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			571.83550	580.530	18.32	0.4751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			805.13550	788.930	18.32	0.5249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			579.13160	587.918	18.29	0.4796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			792.43160	776.318	18.29	0.5204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			255.45050	246.519	16.78	0.2516	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			620.88100	630.187	18.11	0.5049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			724.18100	708.586	18.11	0.4951	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			640.79120	650.340	18.03	0.5166	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			694.09120	678.740	18.03	0.4834	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			575.47250	584.213	18.31	0.4773	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			222.45870	225.083	20.78	0.2184	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,139.42850	2,116.613	21.05	0.8042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			196.12850	198.213	21.05	0.1958	0.00	0	6,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,637.97250	1,616.458	20.21	0.7305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			284.67250	288.058	20.21	0.2695	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,152.15050	1,168.119	16.78	0.7484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			619.17160	604.682	17.83	0.4522	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,754.09360	1,732.610	20.44	0.7497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			260.79360	264.210	20.44	0.2503	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			481.68800	489.251	18.77	0.4167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			984.98800	967.651	18.77	0.5833	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,965.75870	1,943.483	20.78	0.7816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			317.43630	321.621	19.90	0.2960	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			727.43520	738.158	17.73	0.5648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			580.73520	566.558	17.73	0.4352	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			487.85390	495.495	18.74	0.4209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			971.15390	953.895	18.74	0.5791	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			695.87160	706.282	17.83	0.5478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			75.89170	74.254	24.28	0.0781	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,316.56220	1,296.947	19.53	0.6682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			363.26220	368.547	19.53	0.3318	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			830.80870	814.423	18.39	0.5339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			557.50870	566.023	18.39	0.4661	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,490.73630	1,470.021	19.90	0.7040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			207.53830	209.855	20.93	0.2057	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,330.98130	1,348.420	16.59	0.8030	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			184.28130	176.820	16.59	0.1970	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			784.46330	795.749	17.55	0.5945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			517.76330	504.149	17.55	0.4055	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,889.19170	3,862.654	24.28	0.9219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			264.14710	267.632	20.41	0.2530	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			569.98080	555.896	17.70	0.4303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			736.68080	747.496	17.70	0.5697	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,991.58040	1,969.219	20.82	0.7851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			218.28040	220.818	20.82	0.2149	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,060.83830	2,038.255	20.93	0.7943	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			492.63610	479.271	17.47	0.3931	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,679.54850	1,657.834	20.30	0.7375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			276.24850	279.434	20.30	0.2625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,159.00180	1,175.028	16.77	0.7507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			252.30180	243.428	16.77	0.2493	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,737.44710	1,716.032	20.41	0.7470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			432.33910	439.276	19.05	0.3827	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,345.95130	1,363.505	16.58	0.8071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			179.25130	171.905	16.58	0.1929	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			219.34350	211.120	16.69	0.2247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,236.04350	1,252.720	16.69	0.7753	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			809.33610	820.871	17.47	0.6069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			128.09660	122.930	16.44	0.1491	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,888.82230	1,866.815	20.66	0.7706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			235.52230	238.415	20.66	0.2294	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,462.54890	3,486.828	18.68	0.9913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.84890	5.228	18.68	0.0087	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,105.63910	1,087.676	19.05	0.6173	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,039.32310	1,021.958	18.86	0.5927	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			476.72310	484.258	18.86	0.4073	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,171.94090	3,146.419	22.63	0.8880	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			109.34090	108.719	22.63	0.1120	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,028.52360	2,006.684	20.79	0.7755	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			240.12360	243.284	20.79	0.2245	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			682.80770	693.064	18.04	0.5237	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			711.20770	696.464	18.04	0.4763	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,342.47720	2,319.566	21.26	0.8136	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			741.03590	726.050	18.12	0.4876	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			194.07720	196.166	21.26	0.1864	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			198.87110	191.745	16.63	0.2019	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,370.47110	1,388.345	16.63	0.7981	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,380.86700	1,361.565	19.59	0.6667	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			382.46700	388.165	19.59	0.3333	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			662.63590	672.650	18.12	0.5124	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			255.53660	247.157	16.75	0.2418	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,242.43660	1,259.157	16.75	0.7582	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,448.62120	2,425.410	21.37	0.8203	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			189.12120	191.010	21.37	0.1797	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,077.50790	1,092.714	16.97	0.7002	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			347.00790	337.114	16.97	0.2998	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,189.28340	2,167.351	20.90	0.7644	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			280.68340	283.851	20.90	0.2356	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			778.94520	790.059	18.05	0.5385	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			747.54520	733.559	18.05	0.4615	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,501.48900	2,478.549	21.34	0.7999	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			776.93600	762.675	18.12	0.4718	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			232.88900	235.049	21.34	0.2001	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			229.80600	222.643	16.64	0.2098	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,461.20600	1,479.143	16.64	0.7902	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,534.02030	1,514.839	19.78	0.6643	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			425.42030	431.339	19.78	0.3357	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			758.33600	769.175	18.12	0.5282	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,297.28330	1,313.871	16.84	0.7431	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			303.98330	295.471	16.84	0.2569	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			930.53170	915.001	18.44	0.5109	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			705.83170	715.501	18.44	0.4891	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,370.52310	2,348.377	21.11	0.7747	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			275.82310	278.877	21.11	0.2253	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,355.13350	2,333.082	21.04	0.7589	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		311.63350	314.882	21.04	0.2411	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		863.13850	874.554	18.04	0.5503	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		776.63850	762.754	18.04	0.4497	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,676.13590	2,653.113	21.49	0.7925	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		262.63590	264.913	21.49	0.2075	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		255.18750	247.645	16.64	0.2145	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,541.68750	1,559.445	16.64	0.7855	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,690.01870	1,670.634	19.98	0.6661	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		456.51870	462.434	19.98	0.3339	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		842.33280	853.487	18.12	0.5407	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		805.83280	791.687	18.12	0.4593	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		349.58130	340.608	16.86	0.2683	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,351.58130	1,367.908	16.86	0.7317	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,072.07860	1,056.032	18.70	0.5337	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		697.77860	707.032	18.70	0.4663	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,818.88930	4,792.943	24.70	0.9061	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		116.38930	115.743	24.70	0.0939	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,974.58260	1,954.853	20.41	0.6970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		422.28260	427.953	20.41	0.3030	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,146.89730	3,121.666	22.05	0.8201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		234.59730	234.766	22.05	0.1799	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,577.77310	3,602.526	16.26	0.9866	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		10.07310	9.426	16.26	0.0134	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,954.88410	1,972.065	15.72	0.8696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		137.18410	128.965	15.72	0.1304	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		711.58800	720.824	18.75	0.4641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,113.88800	1,097.724	18.75	0.5359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,719.45960	1,700.265	19.95	0.6583	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		487.15960	493.365	19.95	0.3417	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,011.05420	1,023.336	17.67	0.6001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		663.35420	650.236	17.67	0.3999	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,801.39230	3,774.869	23.32	0.8560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		189.09230	187.969	23.32	0.1440	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		904.13460	915.219	18.02	0.5545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		796.43460	782.119	18.02	0.4455	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,725.82180	3,699.422	23.18	0.8524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		193.52180	192.522	23.18	0.1476	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		854.83980	865.476	18.20	0.5324	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		867.13980	852.376	18.20	0.4676	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,315.62540	4,288.381	24.31	0.8768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		163.32540	161.481	24.31	0.1232	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		485.00880	491.180	19.97	0.3404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,727.30880	1,708.080	19.97	0.6596	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		956.13240	967.801	17.84	0.5771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		728.43240	714.701	17.84	0.4229	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		525.49680	532.247	19.70	0.3641	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	15.38	Put			1,587.79680	1,569.147	19.70	0.6359	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,528.31610	3,502.271	22.80	0.8425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			206.01610	205.371	22.80	0.1575	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,039.64210	1,052.241	17.58	0.6117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			631.94210	619.141	17.58	0.3883	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,109.70710	5,084.253	24.64	0.9134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			107.40710	107.353	24.64	0.0866	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,467.86920	4,441.761	24.60	0.8821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			155.56920	154.861	24.60	0.1179	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,415.48990	1,432.284	16.84	0.7387	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			347.78990	339.184	16.84	0.2613	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			934.11670	945.539	17.92	0.5676	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			756.41670	742.439	17.92	0.4324	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,504.60890	4,479.367	24.64	0.8837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			152.30890	152.467	24.64	0.1163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,282.91740	1,298.961	17.03	0.6992	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			425.21740	415.861	17.03	0.3008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,295.13600	1,311.246	17.01	0.7030	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			417.43600	408.146	17.01	0.2970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,143.48140	4,116.456	23.98	0.8704	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			171.18140	169.556	23.98	0.1296	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,289.01800	1,305.091	17.02	0.7011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			421.31800	411.991	17.02	0.2989	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			944.70510	957.324	18.01	0.5611	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			801.30510	788.424	18.01	0.4389	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,826.32640	1,807.654	20.10	0.6651	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			489.72640	496.554	20.10	0.3349	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			343.65360	347.799	21.11	0.2476	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,500.25360	2,478.899	21.11	0.7524	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,838.57000	2,816.205	21.58	0.7855	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			291.97000	295.105	21.58	0.2145	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			923.70030	936.078	18.08	0.5521	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			830.30030	817.178	18.08	0.4479	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			278.30840	271.020	16.63	0.2178	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,621.70840	1,639.920	16.63	0.7822	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			389.84670	381.134	16.93	0.2762	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,406.94670	1,423.735	16.93	0.7238	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,445.86530	1,462.747	17.01	0.7138	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,701.74750	1,720.176	16.66	0.7796	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			302.04750	294.176	16.66	0.2204	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,986.87420	1,967.453	20.28	0.6675	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			516.57420	523.453	20.28	0.3325	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,010.69260	2,987.610	21.71	0.7801	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			320.39260	323.610	21.71	0.2199	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,004.87510	1,017.736	18.08	0.5623	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			855.17510	841.736	18.08	0.4377	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,671.81730	2,649.710	21.25	0.7492	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			371.51730	375.710	21.25	0.2508	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,026.04260	1,039.156	18.01	0.5708	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			826.34260	813.156	18.01	0.4292	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			436.16530	426.747	17.01	0.2862	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,816.59650	2,793.593	21.35	0.7455	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			398.59650	402.993	21.35	0.2545	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,099.30130	1,113.136	17.99	0.5792	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			847.30130	833.736	17.99	0.4208	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,155.78260	3,131.820	21.80	0.7746	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			875.97190	862.154	18.06	0.4290	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			347.78260	351.220	21.80	0.2254	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			322.58380	314.125	16.68	0.2221	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,774.58380	1,793.525	16.68	0.7779	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,120.62690	2,100.260	20.39	0.6681	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			542.62690	549.660	20.39	0.3319	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,077.97190	1,091.554	18.06	0.5710	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			479.57970	469.574	17.06	0.2929	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,496.97970	1,514.474	17.06	0.7071	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,244.40800	1,228.007	18.83	0.5179	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			865.40800	876.607	18.83	0.4821	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,653.30310	2,679.551	14.57	0.9319	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			66.10310	64.351	14.57	0.0681	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,397.76210	1,414.532	17.28	0.6717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			580.56210	569.332	17.28	0.3283	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,191.23890	1,206.171	17.79	0.6040	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,950.50340	1,930.580	20.07	0.6369	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,958.28740	1,938.334	20.08	0.6380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			619.92910	628.035	20.06	0.3642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,942.72910	1,922.835	20.06	0.6358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,258.53170	3,233.971	21.88	0.7749	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			355.73170	359.171	21.88	0.2251	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			617.70340	625.780	20.07	0.3631	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			784.03890	770.971	17.79	0.3960	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,798.42360	2,775.170	21.28	0.7359	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			425.62360	430.370	21.28	0.2641	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,674.19300	5,646.507	24.25	0.8966	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			151.39300	151.706	24.25	0.1034	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			615.48740	623.534	20.08	0.3620	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,967.77150	2,943.497	21.43	0.7417	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			427.47150	431.797	21.43	0.2583	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,177.12940	1,191.318	17.95	0.5877	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			867.42940	853.018	17.95	0.4123	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,308.18570	3,281.978	21.86	0.7692	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			377.88570	380.278	21.86	0.2308	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			340.32940	328.804	16.57	0.2218	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,850.02940	1,867.104	16.57	0.7782	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,268.57000	2,247.347	20.49	0.6692	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		568.27000	575.647	20.49	0.3308	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,155.61300	1,169.506	18.02	0.5799	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		895.91300	881.206	18.02	0.4201	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		521.99580	510.510	17.11	0.2986	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,545.29580	1,562.510	17.11	0.7014	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		562.04190	551.501	17.22	0.3039	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,590.74190	1,609.001	17.22	0.6961	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		602.55360	592.590	17.31	0.3080	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,642.45360	1,660.890	17.31	0.6920	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,548.09000	3,522.168	22.12	0.7464	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		475.69000	477.968	22.12	0.2536	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		873.81810	884.376	19.75	0.4298	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,826.21810	1,808.576	19.75	0.5702	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		868.41930	878.916	19.78	0.4276	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,840.81930	1,823.116	19.78	0.5724	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,847.08190	2,876.001	14.97	0.9146	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		99.48190	100.201	14.97	0.0854	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,458.56850	1,475.900	17.80	0.6332	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		810.96850	800.101	17.80	0.3668	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		871.11050	881.638	19.77	0.4287	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,833.51050	1,815.838	19.77	0.5713	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		643.02720	633.883	17.42	0.3117	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,694.12720	1,713.083	17.42	0.6883	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		679.95050	671.441	17.50	0.3153	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,734.45050	1,753.641	17.50	0.6847	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		720.87060	713.184	17.60	0.3177	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,792.47060	1,812.084	17.60	0.6823	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,207.61840	1,221.226	19.30	0.5088	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,556.21840	1,542.725	19.30	0.4912	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,214.46200	1,228.144	19.28	0.5110	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,543.06200	1,529.644	19.28	0.4890	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,211.03460	1,224.679	19.29	0.5099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,549.63460	1,536.179	19.29	0.4901	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,695.51410	1,682.563	19.48	0.4974	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,247.71410	1,261.363	19.48	0.5026	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,357.20970	1,371.653	19.45	0.5173	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,700.20970	1,688.653	19.45	0.4827	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,364.04780	1,378.559	19.44	0.5193	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,687.04780	1,675.559	19.44	0.4807	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,360.62360	1,375.101	19.45	0.5183	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,693.62360	1,682.101	19.45	0.4817	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>5,321,452</b>



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>											<b>426,273,990.70</b>	<b>30,415</b>	<b>6,083,327</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.01640		13.99120			0.0000	0.00	0	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.17160		14.14670			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.34310		14.31770			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.50520		14.47720			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.68580		14.65760			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>422</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			40,232.93590	40,686.310	17.46	0.5059	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			45,112.93590	43,046.310	17.46	0.4941	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			41,065.73510	41,570.744	17.43	0.5135	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			43,945.73510	41,930.744	17.43	0.4865	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			40,647.47610	41,126.503	17.44	0.5097	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			44,527.47610	42,486.503	17.44	0.4903	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			57,547.24510	58,421.281	18.31	0.4773	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			79,877.24510	78,261.281	18.31	0.5227	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			57,183.55480	58,053.014	18.32	0.4751	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			80,513.55480	78,893.014	18.32	0.5249	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			57,913.16300	58,791.800	18.29	0.4796	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			79,243.16300	77,631.800	18.29	0.5204	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			71,829.67070	72,760.460	18.72	0.4675	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			110,059.67070	108,450.460	18.72	0.5325	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			71,493.65170	72,420.625	18.73	0.4658	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			110,723.65170	109,110.625	18.73	0.5342	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			72,167.80680	73,101.485	18.70	0.4691	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			109,397.80680	107,791.485	18.70	0.5309	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			121,427.21080	122,947.074	17.72	0.6122	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			75,707.21080	74,427.074	17.72	0.3878	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			120,962.68190	122,477.624	17.73	0.6105	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			76,242.68190	74,957.624	17.73	0.3895	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			121,893.03870	123,418.367	17.71	0.6138	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			75,173.03870	73,898.367	17.71	0.3862	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			117,708.45460	119,052.398	18.69	0.5412	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			119,948.45460	118,472.398	18.69	0.4588	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			117,324.18860	118,676.351	18.70	0.5399	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			120,564.18860	119,096.351	18.70	0.4601	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			118,094.72610	119,429.201	18.68	0.5425	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			119,334.72610	117,849.201	18.68	0.4575	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>422</b>
£ / R	On	10/01/2019			17.74670		18.11900			0.0000	0.00	0	0
£ / R	On	21/01/2019			17.76750		17.77200			0.0000	0.00	0	4,112
£ / R	On	31/01/2019			17.79640		17.79970			0.0000	0.00	0	27

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/02/2019	Foreign Exchange Future			17.88200		17.88680			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			17.93730		17.94230			0.0000	17,847,613.50	995	395,583
£ / R	On	29/03/2019	Foreign Exchange Future			17.97120		17.97690			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.02390		18.03040			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.05860		18.11900			0.0000	2,167,032.00	120	120
£ / R	On	14/06/2019	Foreign Exchange Future			18.21290		18.21950			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.51340		18.52100			0.0000	0.00	0	16,660
£ / R	On	13/12/2019	Foreign Exchange Future			18.79560		18.80110			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.10540		19.11460			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>20,014,645.50</b>	<b>1,115</b>	<b>422,683</b>
£ / R	On	10/01/2019	Foreign Exchange Option	18.11	Put			0.00000	363.300	17.59	1.0000	0.00	0	0
£ / R	On	10/01/2019	Foreign Exchange Option	18.11	Call			0.00000	0.000	17.59	0.0000	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			410.11550	408.907	16.86	0.7258	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			92.11550	86.407	16.86	0.2742	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,038.70260	1,036.896	18.50	0.8853	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			48.40260	43.296	18.50	0.1147	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			334.91800	323.493	16.21	0.4088	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			551.71800	535.493	16.21	0.5912	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			487.25560	472.624	16.39	0.4942	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			544.95560	535.324	16.39	0.5058	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,509.90250	3,517.070	20.71	0.9753	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			12.20250	14.370	20.71	0.0247	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,124.39170	2,127.141	18.97	0.9029	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			66.69170	64.441	18.97	0.0971	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			155.75850	149.188	17.95	0.2007	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,403.45850	1,401.888	17.95	0.7993	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,291.97990	2,296.005	19.19	0.9180	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			54.27990	53.305	19.19	0.0820	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,245.92330	1,243.592	17.71	0.7645	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			188.22330	180.892	17.71	0.2355	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			370.86760	358.451	16.79	0.4043	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			728.56760	721.151	16.79	0.5957	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			367.42750	355.091	16.80	0.4014	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			735.12750	727.791	16.80	0.5986	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			374.33500	361.838	16.78	0.4071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			722.03500	714.538	16.78	0.5929	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			620.08090	611.420	16.54	0.5191	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			506.98090	492.620	16.54	0.4809	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			658.99220	650.211	16.49	0.5058	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			579.39220	564.111	16.49	0.4942	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			0.00000	667.971	16.52	0.4950	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			0.00000	616.571	16.52	0.5050	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			630.75690	617.782	16.91	0.4402	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,041.25690	1,034.882	16.91	0.5598	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			627.08940	614.170	16.92	0.4383	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,047.58940	1,041.270	16.92	0.5617	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			634.43800	621.416	16.90	0.4421	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,034.93800	1,028.516	16.90	0.5579	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			908.38920	897.159	16.98	0.4812	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,207.38920	1,203.759	16.98	0.5188	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			904.48080	893.280	16.98	0.4798	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,213.48080	1,209.880	16.98	0.5202	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			912.31230	901.052	16.97	0.4827	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,201.31230	1,197.652	16.97	0.5173	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			809.81200	804.845	17.65	0.3925	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,978.71200	1,979.245	17.65	0.6075	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			815.47850	810.483	17.63	0.3947	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,964.37850	1,964.883	17.63	0.6053	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			812.64380	807.656	17.64	0.3936	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,971.54380	1,972.056	17.64	0.6064	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,036.09730	1,029.443	18.23	0.4180	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,221.49730	2,224.043	18.23	0.5820	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,033.12780	1,026.483	18.24	0.4171	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,228.52780	2,231.083	18.24	0.5829	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,039.08360	1,032.412	18.23	0.4189	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,214.48360	2,217.012	18.23	0.5811	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,500</b>
<b>Total £ / R</b>												<b>20,014,645.50</b>	<b>1,115</b>	<b>429,183</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13043		0.12966			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13284		0.13205			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13550		0.13470			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13804		0.13720			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14096		0.14011			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,002.37530	2,073.378	25.02	0.9498	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			36.27530	30.578	25.02	0.0502	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,146.97080	1,203.537	24.58	0.8006	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			180.87080	160.737	24.58	0.1994	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			524.70700	558.876	24.15	0.5333	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			558.60700	516.076	24.15	0.4667	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			791.55650	831.646	19.93	0.5914	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			586.45650	548.046	19.93	0.4086	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			434.23940	456.975	21.51	0.3804	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,229.13940	1,173.375	21.51	0.6196	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,376.61940	1,437.446	17.82	0.8247	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			171.51940	153.846	17.82	0.1753	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,292.41790	1,241.843	22.08	0.5350	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,807.70710	1,865.473	21.01	0.7843	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	0.12	Put			338.00710	315.373	21.01	0.2157	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,198.24760	1,241.578	21.55	0.6262	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			728.54760	691.478	21.55	0.3738	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			762.11790	791.943	22.08	0.4650	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,085.33680	2,147.394	20.21	0.7934	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			365.53680	343.594	20.21	0.2066	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,476.55300	1,525.755	20.99	0.6548	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			756.75300	721.955	20.99	0.3452	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,025.95830	1,063.037	21.78	0.5148	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,306.15830	1,259.237	21.78	0.4852	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,316.57740	1,356.750	21.53	0.5581	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,305.67740	1,261.050	21.53	0.4419	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			976.49010	1,007.067	22.47	0.4473	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,965.59010	1,911.367	22.47	0.5527	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,780.84330	1,832.376	20.59	0.6821	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			769.94330	736.676	20.59	0.3179	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	10/01/2019	Foreign Exchange Future			16.03200		16.42650			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.05450		16.02560			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.17890		16.15060			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.23930		16.21110			0.0000	8,233,325.10	507	135,246
€ / R	On	29/03/2019	Foreign Exchange Future			16.22930		16.20100			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.33510		16.30770			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.37320		16.42650			0.0000	16,373.20	1	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.54350		16.51550			0.0000	0.00	0	24,300
€ / R	On	14/08/2019	Foreign Exchange Future			16.76180		16.73320			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.88000		16.85160			0.0000	0.00	0	10,175
€ / R	On	13/12/2019	Foreign Exchange Future			17.19910		17.16660			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.50890		17.47670			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>8,249,698.30</b>	<b>508</b>	<b>174,915</b>
€ / R	On	10/01/2019	Foreign Exchange Option	16.42	Put			0.00000	388.000	17.98	1.0000	0.00	0	0
€ / R	On	10/01/2019	Foreign Exchange Option	16.42	Call			0.00000	0.000	17.98	0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			352.15940	325.857	15.77	0.7057	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			77.75940	80.357	15.77	0.2943	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			207.20370	191.729	15.41	0.3151	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			587.80370	600.629	15.41	0.6849	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,448.91500	3,420.987	21.13	0.9803	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			10.01500	10.287	21.13	0.0197	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			340.91630	325.307	15.77	0.4000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			552.01630	564.607	15.77	0.6000	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			795.36970	811.374	15.29	0.7408	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			184.26970	172.074	15.29	0.2592	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		480.94990	492.529	15.94	0.5493	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		409.84990	393.229	15.94	0.4507	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		476.15130	487.659	15.96	0.5457	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		415.05130	398.359	15.96	0.4543	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		485.78780	497.436	15.93	0.5529	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		404.68780	388.136	15.93	0.4471	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		143.82790	146.661	18.13	0.2124	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,262.72790	1,237.361	18.13	0.7876	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		552.92730	535.890	16.30	0.5145	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		433.92730	445.190	16.30	0.4855	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		525.38860	511.600	16.24	0.4672	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		553.08860	566.700	16.24	0.5328	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		0.00000	604.498	16.48	0.4951	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		0.00000	557.698	16.48	0.5049	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		927.10680	910.317	17.08	0.5456	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		579.17070	590.336	17.10	0.4524	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		933.67070	916.836	17.10	0.5476	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		575.75850	586.870	17.11	0.4503	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		940.25850	923.370	17.11	0.5497	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		582.60680	593.817	17.08	0.4544	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		499.77530	489.284	15.96	0.3355	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,202.97530	1,221.084	15.96	0.6645	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,146.90810	3,121.660	20.47	0.8240	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		230.10810	233.460	20.47	0.1760	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,091.16340	1,107.915	16.22	0.6239	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		597.96340	586.115	16.22	0.3761	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		758.41710	770.653	17.17	0.4820	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,035.21710	1,018.853	17.17	0.5180	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		631.44600	641.042	18.04	0.3920	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,559.84600	1,541.042	18.04	0.6080	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		628.81980	638.378	18.05	0.3907	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,567.21980	1,548.378	18.05	0.6093	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		634.08440	643.713	18.03	0.3933	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,552.48440	1,533.713	18.03	0.6067	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,200.39810	2,179.414	19.10	0.7041	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		451.99810	459.414	19.10	0.2959	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,606.97880	1,630.302	16.00	0.6866	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		590.37880	581.202	16.00	0.3134	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,825.08350	3,797.768	20.91	0.7888	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,682.07250	1,663.338	18.03	0.5711	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,503.42420	3,535.323	15.56	0.9431	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		66.82420	66.223	15.56	0.0569	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		371.68350	376.868	20.91	0.2112	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		835.82810	849.522	18.04	0.4277	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,689.22810	1,670.422	18.04	0.5723	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		832.99470	846.617	18.05	0.4265	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	18.03	Put			1,696.39470	1,677.517	18.05	0.5735	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			838.67250	852.438	18.03	0.4289	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,964.80620	1,946.582	18.34	0.5648	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			988.69230	1,002.643	18.35	0.4343	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,971.99230	1,953.743	18.35	0.5657	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			985.88790	999.806	18.36	0.4333	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,979.18790	1,960.905	18.36	0.5667	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			991.50620	1,005.482	18.34	0.4352	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>185,700</b>
<b>Total € / R</b>												<b>8,249,698.30</b>	<b>508</b>	<b>360,615</b>
AUS / R	On	18/03/2019	Foreign Exchange Future			10.07730		10.05970			0.0000	0.00	0	7,365
AUS / R	On	14/06/2019	Foreign Exchange Future			10.20140		10.18510			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.33940		10.32390			0.0000	0.00	0	650
AUS / R	On	13/12/2019	Foreign Exchange Future			10.47040		10.45340			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.61430		10.59920			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>24,156</b>
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			423.72070	407.479	14.19	0.6587	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			130.74720	132.062	14.21	0.3358	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			431.04720	414.762	14.21	0.6642	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			128.12270	129.395	14.24	0.3304	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			438.42270	422.095	14.24	0.6696	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			133.42070	134.779	14.19	0.3413	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			952.05980	937.307	15.38	0.7586	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			135.52320	137.040	15.40	0.2389	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			960.42320	945.640	15.40	0.7611	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			133.90700	135.392	15.42	0.2365	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			968.80700	953.992	15.42	0.7635	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			137.15980	138.707	15.38	0.2414	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			321.59000	325.369	14.52	0.3956	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			747.69000	735.969	14.52	0.6044	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			318.66360	322.420	14.54	0.3928	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			754.76360	743.019	14.54	0.6072	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			315.76340	319.496	14.56	0.3900	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			761.86340	750.096	14.56	0.6100	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			847.33020	835.106	14.56	0.5861	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			397.74850	402.485	14.57	0.4115	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			854.34850	842.085	14.57	0.5885	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			403.73460	408.545	14.55	0.4163	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			840.33460	828.145	14.55	0.5837	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			918.98470	906.399	14.72	0.6096	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			372.38470	376.799	14.72	0.3904	0.00	0	1,000
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			400.73020	405.506	14.56	0.4139	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			501.15980	505.782	15.05	0.4326	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	16/03/2020	Foreign Exchange Option	11.06	Put			961.95980	951.482	15.05	0.5674	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			498.07190	502.664	15.07	0.4306	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			968.87190	958.364	15.07	0.5694	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			504.27190	508.919	15.04	0.4347	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			955.07190	944.619	15.04	0.5653	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>25,156</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.60100		10.59800			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.73880		10.73530			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.88780		10.88400			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.90450		10.89900			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.04390		11.03590			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			214.33870	211.224	14.86	0.4372	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			346.33870	340.224	14.86	0.5628	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			210.72780	207.621	14.89	0.4316	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			352.72780	346.621	14.89	0.5684	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			218.00170	214.881	14.83	0.4428	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			340.00170	333.881	14.83	0.5572	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			390.58050	390.060	15.01	0.4963	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			455.28050	451.260	15.01	0.5037	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			386.57540	386.048	15.03	0.4926	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			461.27540	457.248	15.03	0.5074	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			394.62560	394.108	14.99	0.5000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			449.32560	445.308	14.99	0.5000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			366.89200	366.628	15.82	0.3924	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			862.89200	858.828	15.82	0.6076	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			364.02830	363.761	15.83	0.3900	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			870.02830	865.961	15.83	0.6100	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			361.18360	360.916	15.85	0.3876	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			877.18360	873.116	15.85	0.6124	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			411.01850	411.638	15.89	0.3842	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,052.01850	1,047.138	15.89	0.6158	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			408.38440	408.998	15.91	0.3822	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,059.38440	1,054.498	15.91	0.6178	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			413.66710	414.296	15.88	0.3862	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,044.66710	1,039.796	15.88	0.6138	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			516.32780	518.371	16.27	0.4078	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,170.42780	1,164.471	16.27	0.5922	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			513.55560	515.585	16.28	0.4060	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,177.65560	1,171.685	16.28	0.5940	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			519.11640	521.173	16.25	0.4095	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,163.21640	1,157.273	16.25	0.5905	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>									<b>0.00</b>	<b>0</b>	<b>1,400</b>
CF CANDCO	18/03/2019	Foreign Exchange Future	52.61000		52.24000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On 18/03/2019	Foreign Exchange Future	14.39000		14.43990			0.0000	3,597,500.00	250	1,143
CHF / R	On 14/06/2019	Foreign Exchange Future	14.67350		14.72500			0.0000	0.00	0	150
CHF / R	On 16/09/2019	Foreign Exchange Future	14.98810		15.04050			0.0000	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Future	15.28630		15.33730			0.0000	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Future	15.57190		15.62470			0.0000	0.00	0	0
<b>Total CHF / R Future</b>									<b>3,597,500.00</b>	<b>250</b>	<b>1,293</b>
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Call	394.22990	367.904	16.49	0.4828	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Put	424.32990	447.904	16.49	0.5172	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Call	390.04690	363.946	16.51	0.4790	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Put	430.14690	453.946	16.51	0.5210	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Call	398.44910	371.902	16.47	0.4866	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Put	418.54910	441.902	16.47	0.5134	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Call	657.69880	633.697	17.32	0.5089	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Put	662.69880	690.197	17.32	0.4911	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Call	653.23090	629.638	17.33	0.5066	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Put	668.23090	696.138	17.33	0.4934	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Call	662.19100	637.777	17.30	0.5113	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Put	657.19100	684.277	17.30	0.4887	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Call	656.73380	638.341	18.78	0.4139	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Put	1,306.23380	1,340.241	18.78	0.5861	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Call	653.73120	635.437	18.80	0.4124	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Put	1,313.23120	1,347.337	18.80	0.5876	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Call	659.74610	641.263	18.77	0.4154	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Put	1,299.24610	1,333.163	18.77	0.5846	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Call	857.18040	838.625	19.07	0.4442	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Put	1,469.88040	1,502.325	19.07	0.5558	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Call	854.05430	835.579	19.08	0.4429	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Put	1,476.75430	1,509.279	19.08	0.5571	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Call	850.93490	832.545	19.09	0.4417	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Put	1,483.63490	1,516.245	19.09	0.5583	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Call	921.54720	903.755	19.65	0.4203	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Put	1,926.84720	1,961.855	19.65	0.5797	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Call	918.85080	901.116	19.66	0.4193	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Put	1,934.15080	1,969.216	19.66	0.5807	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Call	924.25340	906.398	19.63	0.4213	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Put	1,919.55340	1,954.498	19.63	0.5787	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>3,597,500.00</b>	<b>250</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.06330		2.05140			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08530		2.07350			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			719.97220	639.188	15.58	0.5348	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			399.55040	434.979	15.73	0.4376	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			785.55040	701.979	15.73	0.5624	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			367.60130	400.417	15.88	0.4110	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			853.60130	767.416	15.88	0.5890	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			433.97220	472.188	15.58	0.4652	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,358.23570	1,430.680	15.07	0.7179	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			423.23570	377.680	15.07	0.2821	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,295.31970	1,362.911	15.06	0.7004	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			460.31970	409.911	15.06	0.2996	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,423.11720	1,500.265	15.08	0.7350	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			388.11720	347.265	15.08	0.2650	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17630		2.18630			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21780		2.22850			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26390		2.27410			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30740		2.31380			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.43560		2.44780			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,059.57730	1,119.939	16.16	0.6951	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			378.82570	334.247	15.89	0.3484	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			915.82570	971.247	15.89	0.6516	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			349.65700	307.593	16.03	0.3261	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			986.65700	1,044.593	16.03	0.6739	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			322.57730	282.939	16.16	0.3049	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			477.79140	507.631	14.84	0.3381	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,301.05350	1,225.935	14.87	0.6439	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			516.05350	547.935	14.87	0.3561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,243.78210	1,170.685	14.95	0.6254	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			558.78210	592.685	14.95	0.3746	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,362.79140	1,285.631	14.84	0.6619	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			760.99250	720.415	16.78	0.3625	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,019.99250	2,081.415	16.78	0.6375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			815.82810	773.122	16.62	0.3837	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,874.82810	1,934.122	16.62	0.6163	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			787.91050	746.277	16.70	0.3730	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,946.91050	2,007.277	16.70	0.6270	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			745.90310	724.334	17.58	0.3142	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,007.90310	3,050.334	17.58	0.6858	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			725.84090	704.779	17.65	0.3069	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,087.84090	3,130.779	17.65	0.6931	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			766.59600	744.509	17.51	0.3215	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,928.59600	2,970.509	17.51	0.6785	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,295.38090	1,243.780	17.96	0.4063	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,817.38090	2,887.780	17.96	0.5937	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,268.05010	1,217.244	18.03	0.3993	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,890.05010	2,961.244	18.03	0.6007	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,241.38560	1,191.352	18.09	0.3924	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,963.38560	3,035.352	18.09	0.6076	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.79190		1.78890			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81560		1.81250			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			537.78980	543.981	17.46	0.5206	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			548.78980	524.981	17.46	0.4794	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			494.33760	499.884	17.58	0.4911	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			605.33760	580.884	17.58	0.5089	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			584.17550	591.077	17.35	0.5505	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			495.17550	472.077	17.35	0.4495	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,099.98950	1,115.432	17.38	0.6298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			574.98950	559.432	17.38	0.3702	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,047.23220	1,062.172	17.47	0.6104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			622.23220	606.172	17.47	0.3896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,154.82670	1,170.791	17.28	0.6492	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			529.82670	514.791	17.28	0.3508	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13650		0.13610			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13590		0.13560			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13560		0.13550			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13530		0.13500			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13510		0.13440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.65910		1.66010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68360		1.68470			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.52410		9.52100			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.64330		9.64080			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.77490		9.77200			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.89860		9.89430			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.40230		10.40050			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			231.90230	226.466	13.73	0.4925	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			218.57820	216.237	13.76	0.5005	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			237.57820	232.137	13.76	0.4995	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			227.29790	224.965	13.70	0.5146	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			226.29790	220.865	13.70	0.4854	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			222.90230	220.566	13.73	0.5075	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			249.33990	249.069	14.60	0.4014	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			528.53990	525.769	14.60	0.5986	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			246.20900	245.947	14.62	0.3975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			535.40900	532.647	14.62	0.6025	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			252.50790	252.228	14.58	0.4053	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			521.70790	518.928	14.58	0.5947	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			432.07010	432.058	14.50	0.4984	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			510.07010	507.158	14.50	0.5016	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			428.11160	428.102	14.52	0.4951	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			516.11160	513.202	14.52	0.5049	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			436.05890	436.044	14.49	0.5017	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			504.05890	501.144	14.49	0.4983	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			394.13140	395.110	15.31	0.4093	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			849.83140	846.510	15.31	0.5907	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			391.16390	392.143	15.33	0.4068	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			856.86390	853.543	15.33	0.5932	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			397.12170	398.095	15.30	0.4117	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			842.82170	839.495	15.30	0.5883	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			664.24150	664.586	15.94	0.5086	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			783.74150	782.286	15.94	0.4914	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			660.49040	660.830	15.95	0.5065	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			789.99040	788.530	15.95	0.4935	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			668.01890	668.363	15.92	0.5108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			777.51890	776.063	15.92	0.4892	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32930		1.31910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33600		1.32580			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			209.00000	107.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			309.00000	207.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			109.00000	7.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			58.00000	160.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	60.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			158.00000	260.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27970		1.28240			0.0000	6,398.50	5	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28520		1.28790			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29080		1.29360			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29580		1.29870			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30090		1.30410			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>6,398.50</b>	<b>5</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>												<b>6,398.50</b>	<b>5</b>	<b>400</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15860		1.15870			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16740		1.16740			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17690		1.17700			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.18570		1.18580			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.19220		1.19230			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.38480		10.34670			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.52350		10.48550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			269.11560	283.020	14.68	0.5399	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			262.41560	238.220	14.68	0.4601	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			264.43870	278.171	14.70	0.5338	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			267.73870	243.371	14.70	0.4662	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			273.85060	287.931	14.67	0.5460	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			257.15060	233.131	14.67	0.4540	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			677.34720	700.066	14.35	0.7232	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			191.84720	176.566	14.35	0.2768	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			670.91350	693.484	14.37	0.7194	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			195.41350	179.984	14.37	0.2806	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			684.07270	706.940	14.35	0.7268	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			188.57270	173.440	14.35	0.2732	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48330		2.46510			0.0000	2,483,300.00	1,000	20,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.40000		2.38290			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>2,483,300.00</b>	<b>1,000</b>	<b>20,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			18.22530	20.206	21.99	0.1689	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			283.12530	266.906	21.99	0.8311	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			16.98870	18.913	22.03	0.1599	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			291.88870	275.613	22.03	0.8401	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			19.53960	21.578	21.94	0.1783	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			274.43960	258.278	21.94	0.8217	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.95330	0.909	23.72	0.0078	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,148.05330	1,130.909	23.72	0.9922	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.90320	0.860	23.72	0.0074	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,158.00320	1,140.860	23.72	0.9926	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.00610	0.961	23.72	0.0082	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,138.10610	1,120.961	23.72	0.9918	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>2,483,300.00</b>	<b>1,000</b>	<b>20,000</b>
<b>Total Futures</b>												<b>460 625 533.00</b>	<b>33,293</b>	<b>1,410,110</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>5,514,652</b>
<b>Grand Total:</b>												<b>460,625,533.00</b>	<b>33,293</b>	<b>6,924,762</b>