



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: 06/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/03/2019 Foreign Exchange Future			14.21190		14.13930			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.21690		14.14430			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.22860		14.15600			0.0000	1,217,598,216.40	85,574	752,368
\$ / R On 19/03/2019 Foreign Exchange Future			14.23030		14.09520			0.0000	384,218,100.00	27,000	13,500
\$ / R On 22/03/2019 Foreign Exchange Future			14.23530		14.16260			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.24370		14.17090			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.24540		14.17250			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.24710		14.17420			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.25390		14.18090			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.25730		14.18420			0.0000	163,958,950.00	11,500	20,500
\$ / R On 05/04/2019 Foreign Exchange Future			14.25900		14.18580			0.0000	28,874,475.00	2,025	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.27660		14.20280			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.29590		14.22150			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.30120		14.22670			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.30300		14.22840			0.0000	5,406,534.00	378	2,048
\$ / R On 09/05/2019 Foreign Exchange Future			14.31860		14.24370			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.32540		14.25050			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.33720		14.26250			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.35250		14.27790			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.35590		14.28130			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.36100		14.28640			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	04/06/2019	Foreign Exchange Future			14.36260		14.28810			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.37300		14.29870			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.38010		14.30580			0.0000	263,385,911.60	18,316	144,293
\$ / R	On	20/06/2019	Foreign Exchange Future			14.39080		14.31640			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.40500		14.33050			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.41040		14.33580			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.41390		14.33930			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.46300		14.38850			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.46470		14.39020			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.48610		14.41120			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.51680		14.44100			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.52220		14.44620			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.52590		14.44970			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.52770		14.45150			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.54700		14.47100			0.0000	0.00	0	21,947
\$ / R	On	30/09/2019	Foreign Exchange Future			14.57150		14.49600			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.57500		14.49960			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.62670		14.55110			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.67890		14.60330			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.68430		14.60880			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.68790		14.61240			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.70460		14.62820			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.73840		14.65950			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.74210		14.66300			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.79520		14.71530			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.84460		14.76530			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.84990		14.77060			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.87540		14.79680			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.90730		14.82950			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.95790		14.88130			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.02160		14.94660			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.04070		14.96550			0.0000	0.00	0	300
\$ / R	On	28/07/2020	Foreign Exchange Future			15.12950		15.05110			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.22320		15.14180			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,063,442,187.00</b>	<b>144,793</b>	<b>1,100,711</b>
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			2.73440	0.795	21.48	0.0103	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			442.03440	512.695	21.48	0.9897	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Call			168.83510	223.199	17.58	0.8772	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Put			29.53510	11.299	17.58	0.1228	0.00	0	25,000
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			237.48770	295.237	15.57	0.8618	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			33.18770	18.337	15.57	0.1382	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,006.93710	934.448	23.32	0.9897	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			1.23710	1.348	23.32	0.0103	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			2.51060	3.107	19.19	0.0176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,166.51060	1,094.507	19.19	0.9824	0.00	0	262,812

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	15.33	Call		2.43430	3.018	19.25	0.0171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,176.43430	1,104.418	19.25	0.9829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		2.58940	3.200	19.13	0.0181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,156.58940	1,084.600	19.13	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		201.57650	254.505	14.51	0.6891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		95.57650	75.905	14.51	0.3109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,356.00000	2,428.600	15.91	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.00000	0.000	15.91	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,096.00000	2,168.600	16.64	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.00000	0.000	16.64	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		5.66320	4.251	16.16	0.0265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		711.66320	782.851	16.16	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,656.00000	2,728.600	15.07	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.00000	0.000	15.07	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,826.00000	3,898.601	39.74	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.001	39.74	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,416.00000	2,488.600	15.74	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.00000	0.000	15.74	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		370.23630	312.083	14.93	0.7368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		46.23630	60.683	14.93	0.2632	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,396.12950	1,468.676	18.61	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		0.12950	0.076	18.61	0.0006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,047.66220	975.854	18.44	0.9749	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		3.66220	4.454	18.44	0.0251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		432.66400	498.944	15.30	0.8938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		26.66400	20.344	15.30	0.1062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		812.11140	741.028	16.93	0.9471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		8.11140	9.628	16.93	0.0529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		701.98700	773.078	16.12	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		5.98700	4.478	16.12	0.0278	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,295.69540	1,223.546	20.00	0.9878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		1.69540	2.146	20.00	0.0122	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		231.13870	184.872	14.19	0.5721	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		87.13870	113.472	14.19	0.4279	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,385.30510	1,313.081	20.57	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		1.30510	1.681	20.57	0.0095	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,686.00430	1,758.602	17.80	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		0.00430	0.002	17.80	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		340.03990	402.687	15.01	0.8359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		44.03990	34.087	15.01	0.1641	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,646.00740	1,718.604	17.91	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		0.00740	0.004	17.91	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		308.35710	369.338	14.91	0.8100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		52.35710	40.738	14.91	0.1900	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,018.03350	946.287	18.25	0.9726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		4.03350	4.887	18.25	0.0274	0.00	0	720

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	13.00	Call			1,156.50220	1,228.964	17.94	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.50220	0.364	17.94	0.0026	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			93.27260	121.202	14.11	0.4490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			217.27260	172.602	14.11	0.5510	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,924.05310	2,851.444	28.64	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.05310	0.044	28.64	0.0002	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			53.37780	70.063	14.77	0.2955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			337.37780	281.463	14.77	0.7045	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,934.05400	2,861.445	28.76	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.05400	0.045	28.76	0.0002	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,256.28660	1,328.805	18.33	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.28660	0.205	18.33	0.0015	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			234.85780	290.792	14.64	0.7334	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			78.85780	62.192	14.64	0.2666	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,344.09860	3,271.491	33.79	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.09860	0.091	33.79	0.0004	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			38.57420	50.545	15.14	0.2266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			412.57420	351.945	15.14	0.7734	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,305.64610	1,233.487	20.07	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			1.64610	2.087	20.07	0.0118	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,444.09620	2,371.504	26.02	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.09620	0.104	26.02	0.0006	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			13.24900	16.646	16.33	0.0868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			677.24900	608.046	16.33	0.9132	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,734.49080	1,662.024	22.46	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.49080	0.624	22.46	0.0036	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,236.32080	1,308.830	18.25	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			0.32080	0.230	18.25	0.0017	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			73.33740	95.908	14.40	0.3774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			267.33740	217.308	14.40	0.6226	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,504.92140	1,432.626	21.31	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			0.92140	1.226	21.31	0.0069	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,036.97580	1,109.314	17.46	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			0.97580	0.714	17.46	0.0050	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			34.57580	45.225	15.26	0.2066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			438.57580	376.625	15.26	0.7934	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,974.26860	1,901.724	23.66	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.26860	0.324	23.66	0.0019	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			907.97750	980.064	16.95	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			1.97750	1.464	16.95	0.0098	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			43.01320	56.428	15.01	0.2481	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			387.01320	327.828	15.01	0.7519	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,844.36980	1,771.860	23.01	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			0.36980	0.460	23.01	0.0026	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			12.76860	16.004	16.37	0.0838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			686.76860	617.404	16.37	0.9162	0.00	0	10,010

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	15.81	Put			1,654.60740	1,582.185	22.06	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			0.60740	0.785	22.06	0.0045	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			799.54770	871.247	16.52	0.9829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			3.54770	2.647	16.52	0.0171	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			12.30590	15.386	16.41	0.0809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			696.30590	626.786	16.41	0.9191	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,224.15180	2,151.573	24.91	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.15180	0.173	24.91	0.0010	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			476.96670	544.493	15.44	0.9141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			20.96670	15.893	15.44	0.0859	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,944.05490	2,871.446	28.88	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.05490	0.046	28.88	0.0002	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			495.00510	562.969	15.49	0.9213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			19.00510	14.369	15.49	0.0787	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			17.81120	22.762	16.00	0.1146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			601.81120	534.162	16.00	0.8854	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,844.17850	3,771.579	39.92	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.17850	0.179	39.92	0.0007	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			398.14110	463.251	15.20	0.8749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			32.14110	24.651	15.20	0.1251	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,864.04810	2,791.444	28.12	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.04810	0.044	28.12	0.0002	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			3.78160	4.594	18.37	0.0258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,037.78160	965.994	18.37	0.9742	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,074.06740	3,001.458	30.48	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.06740	0.058	30.48	0.0003	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			208.03280	261.588	14.54	0.6982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			92.03280	72.988	14.54	0.3018	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			4.59380	5.539	18.00	0.0310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			978.59380	906.939	18.00	0.9690	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,244.26580	4,171.679	44.83	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.26580	0.279	44.83	0.0009	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			4.74680	5.717	17.93	0.0320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			968.74680	897.117	17.93	0.9680	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			6.18850	7.393	17.43	0.0410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			890.18850	818.793	17.43	0.9590	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,814.04880	2,741.448	27.87	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.04880	0.048	27.87	0.0003	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,804.04960	2,731.449	27.82	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.04960	0.049	27.82	0.0003	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,106.66320	1,179.082	17.74	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.66320	0.482	17.74	0.0034	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			459.10390	526.159	15.38	0.9064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			23.10390	17.559	15.38	0.0936	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,424.10010	2,351.509	25.91	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.10010	0.109	25.91	0.0006	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,007.15010	1,079.444	17.34	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		1.15010	0.844	17.34	0.0058	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,144.07470	3,071.466	31.33	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.07470	0.066	31.33	0.0003	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		615.75920	685.851	15.83	0.9570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		9.75920	7.251	15.83	0.0430	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		24.84030	32.202	15.63	0.1549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		518.84030	453.602	15.63	0.8451	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,144.18110	2,071.610	24.51	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		0.18110	0.210	24.51	0.0012	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,345.46450	1,273.271	20.32	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		1.46450	1.871	20.32	0.0106	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		663.45880	734.104	15.97	0.9664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		7.45880	5.505	15.97	0.0336	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		568.68210	638.087	15.70	0.9454	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		12.68210	9.487	15.70	0.0546	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,365.38220	1,293.173	20.44	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		1.38220	1.773	20.44	0.0100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		121.68490	159.887	14.12	0.5364	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		165.68490	131.287	14.12	0.4636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		5.06950	6.093	17.81	0.0340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		949.06950	877.493	17.81	0.9660	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		829.02900	900.855	16.64	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		3.02900	2.255	16.64	0.0147	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		13.74800	17.313	16.29	0.0899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		667.74800	598.713	16.29	0.9101	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,674.57560	1,602.141	22.16	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		0.57560	0.741	22.16	0.0042	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		841.32420	770.113	17.12	0.9519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		7.32420	8.713	17.12	0.0481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		51.50190	67.605	14.81	0.2872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		345.50190	289.005	14.81	0.7128	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		760.37250	831.872	16.36	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		4.37250	3.272	16.36	0.0208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		57.32260	75.213	14.68	0.3126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		321.32260	266.613	14.68	0.6874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,824.38900	1,751.885	22.91	0.9972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		0.38900	0.485	22.91	0.0028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		851.08050	779.830	17.18	0.9534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		7.08050	8.430	17.18	0.0466	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,067.43550	995.590	18.56	0.9764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		3.43550	4.190	18.56	0.0236	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		348.14220	411.175	15.04	0.8420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		42.14220	32.575	15.04	0.1580	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,245.96760	1,173.868	19.69	0.9860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		1.96760	2.468	19.69	0.0140	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			658.26560	589.407	16.25	0.9069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			14.26560	18.007	16.25	0.0931	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,356.16270	1,428.715	18.72	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.16270	0.115	18.72	0.0009	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			550.05580	619.143	15.65	0.9400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			14.05580	10.543	15.65	0.0600	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			353.68690	296.624	14.85	0.7210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			49.68690	65.224	14.85	0.2790	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1.09530	1.436	20.95	0.0081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,445.09530	1,372.836	20.95	0.9919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.07810	0.069	31.70	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,174.07810	3,101.469	31.70	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,494.01090	5,421.418	46.05	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.01090	0.018	46.05	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			197.17700	154.986	13.98	0.5186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			103.17700	133.586	13.98	0.4814	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,097.12370	1,025.226	18.75	0.9784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			3.12370	3.826	18.75	0.0216	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			64.52120	50.540	14.78	0.2262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			270.52120	329.140	14.78	0.7738	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			372.85560	436.977	15.12	0.8592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			36.85560	28.377	15.12	0.1408	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,024.23860	1,951.685	23.91	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.23860	0.285	23.91	0.0016	0.00	0	1,800
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			0.00000	93.621	14.42	0.3528	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			0.00000	233.921	14.42	0.6472	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			0.00000	108.074	14.33	0.3917	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			0.00000	208.374	14.33	0.6083	10,418,685.00	50,000	50,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			46.59840	34.620	14.60	0.1512	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			409.19840	469.920	14.60	0.8488	262,215.53	558	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			193.83100	155.513	14.53	0.4614	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			156.43100	190.813	14.53	0.5386	106,473.82	558	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.33420	0.257	21.40	0.0012	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,961.23420	2,033.957	21.40	0.9988	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			293.09720	336.422	14.08	0.7012	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			122.19720	92.722	14.08	0.2988	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			99.40690	114.395	15.93	0.3273	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			428.50690	370.695	15.93	0.6727	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			370.88700	420.672	13.72	0.7889	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			79.98700	56.972	13.72	0.2111	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			126.91640	97.953	14.23	0.3033	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			299.41640	343.353	14.23	0.6967	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			71.54290	51.684	13.76	0.1917	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			404.04290	457.084	13.76	0.8083	342,813.23	750	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			214.43980	174.399	14.76	0.4423	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			206.93980	239.799	14.76	0.5577	179,849.40	750	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,622.35100	1,549.464	20.49	0.9758	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		6.55100	6.564	20.49	0.0242	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		363.70840	310.372	15.74	0.5989	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		137.90840	157.472	15.74	0.4011	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,270.72790	1,198.369	19.43	0.9464	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		14.92790	15.468	19.43	0.0536	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		206.23530	237.441	14.96	0.5426	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		232.03530	190.341	14.96	0.4574	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		186.71710	213.906	15.09	0.5054	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		262.51710	216.806	15.09	0.4946	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		734.31410	807.183	13.93	0.9519	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		10.11410	10.083	13.93	0.0481	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		84.12790	64.099	14.07	0.2186	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		388.32790	441.199	14.07	0.7814	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		3.89180	3.498	17.14	0.0158	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,178.09180	1,250.598	17.14	0.9842	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		575.14630	512.070	16.90	0.7480	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		79.34630	89.170	16.90	0.2520	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		6.26160	5.330	16.33	0.0223	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,137.16160	1,209.230	16.33	0.9777	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		159.64720	128.391	14.79	0.3236	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		343.84720	385.691	14.79	0.6764	578,536.65	1,500	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		80.03220	61.578	14.35	0.1877	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		505.83220	560.578	14.35	0.8123	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		356.01830	305.302	15.72	0.5472	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		191.81830	214.302	15.72	0.4528	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		239.16980	204.136	14.92	0.3965	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		331.96980	370.736	14.92	0.6035	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		929.78510	865.366	17.56	0.7704	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		111.28510	121.266	17.56	0.2296	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		270.52950	235.704	14.79	0.3955	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		387.22950	426.904	14.79	0.6045	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,440.38200	1,369.809	18.93	0.8756	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		58.78200	62.809	18.93	0.1244	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,767.25660	1,695.220	19.57	0.9200	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		35.65660	38.220	19.57	0.0800	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		766.74900	706.541	16.80	0.7028	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		155.14900	169.541	16.80	0.2972	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		325.87040	360.127	15.06	0.5369	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		347.47040	307.127	15.06	0.4631	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,244.17180	1,315.872	14.24	0.9604	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		15.77180	12.872	14.24	0.0396	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		62.69430	53.724	13.96	0.1341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		801.09430	866.724	13.96	0.8659	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		348.22970	384.449	14.97	0.5610	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		319.82970	281.449	14.97	0.4390	0.00	0	250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			12.22700	9.881	14.29	0.0313	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,320.62700	1,392.881	14.29	0.9687	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			341.48820	302.053	15.04	0.4350	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			385.18820	420.653	15.04	0.5650	1,051,631.25	2,500	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			185.04830	159.125	14.47	0.2851	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			568.74830	617.725	14.47	0.7149	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			136.56370	115.960	14.23	0.2277	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			660.26370	714.561	14.23	0.7723	1,786,401.25	2,500	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			270.52750	238.178	14.87	0.3648	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			481.02750	523.578	14.87	0.6352	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,132.21000	1,067.818	17.93	0.7639	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			144.71000	155.018	17.93	0.2361	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,349.38560	1,282.166	18.54	0.8122	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			111.88560	119.366	18.54	0.1878	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			396.47790	357.057	15.44	0.4514	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			408.97790	444.257	15.44	0.5486	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			407.64970	368.918	15.63	0.4397	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			455.54970	491.418	15.63	0.5603	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			455.32690	490.728	15.74	0.5537	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			424.02690	384.828	15.74	0.4463	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,615.30880	1,548.212	19.32	0.8336	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			106.60880	114.112	19.32	0.1664	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			478.10420	515.172	15.66	0.5721	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			396.80420	359.272	15.66	0.4279	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,316.82510	1,388.246	14.28	0.9287	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			35.52510	32.346	14.28	0.0713	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			949.87500	891.175	17.49	0.6852	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			221.17500	237.075	17.49	0.3148	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,944.20720	1,874.806	20.00	0.8779	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			75.50720	80.706	20.00	0.1221	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			51.91930	46.741	14.38	0.0964	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,193.21930	1,262.641	14.38	0.9036	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			8.90610	9.070	16.91	0.0200	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,155.30610	2,230.070	16.91	0.9800	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			590.59460	543.372	16.30	0.5341	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			368.69460	395.972	16.30	0.4659	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			581.18900	624.118	15.49	0.6243	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			342.48900	311.118	15.49	0.3757	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			536.14820	576.030	15.63	0.5930	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			387.44820	353.030	15.63	0.4070	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			489.55090	526.073	15.78	0.5583	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			440.85090	403.073	15.78	0.4417	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			241.43760	217.738	15.14	0.2964	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			710.13760	760.739	15.14	0.7036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,040.30020	2,114.822	16.40	0.9701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			14.50020	14.722	16.40	0.0299	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	14.58	Put			652.12390	604.454	16.48	0.5465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			377.92390	404.554	16.48	0.4535	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,584.75250	1,659.033	15.00	0.9420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			517.79980	475.821	16.02	0.4799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			449.68550	481.539	16.04	0.5168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			523.88550	481.439	16.04	0.4832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			457.54670	490.335	16.01	0.5234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			511.74670	470.235	16.01	0.4766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			202.69320	216.740	18.11	0.2720	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,059.64160	1,124.623	14.69	0.8426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			103.84160	94.523	14.69	0.1574	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,099.41540	1,165.494	14.66	0.8546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			93.61540	85.395	14.66	0.1454	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			453.59980	485.921	16.02	0.5201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			157.42120	168.011	18.77	0.2178	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,265.67280	1,335.395	14.52	0.8971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			59.87280	55.295	14.52	0.1029	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			956.66620	900.722	17.44	0.6616	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			262.46620	280.822	17.44	0.3384	0.00	0	12,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,196.89320	1,136.641	18.11	0.7280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			945.02960	1,006.280	14.80	0.8035	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			481.92220	517.543	15.91	0.5433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			476.12220	437.443	15.91	0.4567	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,680.77020	1,755.144	15.30	0.9496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			24.97020	25.044	15.30	0.0504	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,451.62120	1,387.911	18.77	0.7822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			872.76890	931.178	14.87	0.7751	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			505.72630	464.687	15.99	0.4733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			461.52630	494.787	15.99	0.5267	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,139.93160	1,207.034	14.62	0.8660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			84.13160	76.934	14.62	0.1340	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			139.22960	126.180	14.80	0.1965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			448.15520	411.058	15.84	0.4400	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			277.22290	251.356	15.29	0.3212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			683.02290	731.456	15.29	0.6788	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			526.84570	565.642	15.76	0.5769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			421.04570	385.542	15.76	0.4231	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			166.96890	151.078	14.87	0.2249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			123.05770	131.530	19.38	0.1753	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,887.67630	1,820.494	19.75	0.8497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			103.47630	110.594	19.75	0.1503	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,365.33050	1,302.672	18.55	0.7654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			171.13050	182.772	18.55	0.2346	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			503.95520	541.158	15.84	0.5600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			354.69320	323.375	15.56	0.3789	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,486.48660	1,422.380	18.86	0.7885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			152.28660	162.480	18.86	0.2115	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			355.57570	380.660	16.64	0.4325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			699.77570	650.560	16.64	0.5675	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,707.25770	1,641.430	19.38	0.8247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			199.26590	213.055	18.15	0.2680	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			627.29760	672.537	15.45	0.6450	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			321.49760	292.437	15.45	0.3550	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			361.82450	387.342	16.59	0.4384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			686.02450	637.242	16.59	0.5616	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			590.49320	633.475	15.56	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			20.45470	23.495	22.83	0.0359	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,034.88590	977.486	17.66	0.6852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			240.68590	257.586	17.66	0.3148	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			548.54920	504.671	16.12	0.4963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			434.34920	464.771	16.12	0.5037	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,213.46590	1,152.955	18.15	0.7320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			111.83690	119.533	19.58	0.1610	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,352.69460	1,423.799	14.44	0.9150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			46.89460	43.699	14.44	0.0850	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			694.61770	743.683	15.26	0.6855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			268.81770	243.583	15.26	0.3145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,674.65470	3,603.395	22.83	0.9641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			154.83100	165.221	18.82	0.2146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			312.34240	283.927	15.42	0.3483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			638.14240	684.027	15.42	0.6517	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,734.08270	1,668.035	19.44	0.8287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			119.88270	128.135	19.44	0.1713	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,806.03690	1,739.433	19.58	0.8390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			248.46240	224.794	15.18	0.2979	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,408.31610	1,345.119	18.66	0.7740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			164.11610	175.219	18.66	0.2260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,148.12280	1,215.421	14.61	0.8682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			82.32280	75.321	14.61	0.1318	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,469.03100	1,405.121	18.82	0.7854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			306.70570	328.311	17.03	0.3845	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,370.37870	1,441.725	14.43	0.9183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			44.57870	41.626	14.43	0.0817	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			64.24490	59.197	14.54	0.1087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,240.04490	1,309.297	14.54	0.8913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			724.26240	774.894	15.18	0.7021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			28.95250	28.933	15.00	0.0580	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,627.33570	1,562.203	19.22	0.8122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			133.13570	142.303	19.22	0.1878	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,616.64610	3,691.209	20.44	0.9976	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.84610	1.109	20.44	0.0024	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			820.90570	768.211	17.03	0.6155	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	20/06/2019	Foreign Exchange Option	14.72	Put			754.93170	704.390	16.73	0.5815	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			351.33170	375.190	16.73	0.4185	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,949.54220	2,878.379	21.65	0.9306	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			45.94220	49.179	21.65	0.0694	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			571.15230	609.567	15.70	0.5821	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			440.65230	404.567	15.70	0.4179	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			56.40550	52.656	14.39	0.0940	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,386.90550	1,457.656	14.39	0.9060	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,100.34150	1,042.774	17.67	0.6825	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,094.65140	2,027.062	19.91	0.8568	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			105.15140	112.062	19.91	0.1432	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			548.13850	585.092	15.78	0.5662	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			467.63850	430.092	15.78	0.4338	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,769.51280	1,704.307	19.29	0.8151	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			260.84150	277.773	17.67	0.3175	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			140.01280	149.307	19.29	0.1849	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			87.73360	80.828	14.49	0.1314	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,233.53360	1,301.228	14.49	0.8686	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,203.17850	2,135.115	20.02	0.8629	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			102.47850	109.015	20.02	0.1371	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,036.42850	1,098.279	14.70	0.8069	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			147.12850	134.379	14.70	0.1931	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,248.72900	2,181.990	19.71	0.8392	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			137.22900	144.990	19.71	0.1608	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			644.89750	682.596	15.68	0.5788	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			506.39750	469.597	15.68	0.4212	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,926.92530	1,862.466	19.15	0.8000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			301.46380	318.349	17.70	0.3199	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			175.42530	185.466	19.15	0.2000	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			668.15790	707.167	15.61	0.5928	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			479.65790	444.167	15.61	0.4072	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			78.72940	73.859	14.33	0.1115	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,467.22940	1,536.860	14.33	0.8885	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,252.96380	1,195.349	17.70	0.6801	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			124.53750	115.488	14.52	0.1579	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,274.73750	1,340.188	14.52	0.8421	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			651.39560	608.565	16.00	0.4773	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			582.59560	614.665	16.00	0.5227	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,110.21430	2,044.888	19.31	0.8113	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			171.41430	180.988	19.31	0.1887	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,419.34000	2,352.072	19.63	0.8306	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			160.34000	168.872	19.63	0.1694	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			727.08490	766.279	15.62	0.5890	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			536.08490	499.479	15.62	0.4110	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,089.85170	2,024.764	19.11	0.7932	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			200.85170	211.564	19.11	0.2068	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		750.55940	790.992	15.55	0.6018	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		509.55940	474.192	15.55	0.3982	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		98.54050	94.489	14.41	0.1250	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,539.54050	1,611.289	14.41	0.8750	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,407.77000	1,348.826	17.80	0.6834	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		328.77000	345.626	17.80	0.3166	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		161.09020	150.189	14.52	0.1786	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,317.29020	1,382.389	14.52	0.8214	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		788.87910	742.348	16.25	0.5114	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		568.57910	598.248	16.25	0.4886	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,605.51960	4,534.080	23.47	0.9372	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		57.01960	61.780	23.47	0.0628	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,024.01580	2,097.490	14.65	0.9297	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		53.01580	50.490	14.65	0.0703	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,698.21510	1,636.225	18.30	0.7210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		299.21510	313.225	18.30	0.2790	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		911.63720	958.702	15.17	0.6632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		410.63720	381.702	15.17	0.3368	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,896.41880	2,827.190	20.18	0.8593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		137.41880	144.190	20.18	0.1407	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,726.27510	3,802.160	17.69	0.9920	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		5.27510	5.160	17.69	0.0080	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,484.05810	3,411.832	21.27	0.8929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		105.05810	108.832	21.27	0.1071	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		581.25470	610.519	16.31	0.4840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		830.25470	783.519	16.31	0.5160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,436.48480	1,377.730	17.73	0.6741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		357.48480	374.730	17.73	0.3259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		355.47290	372.609	17.75	0.3243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,444.47290	1,385.609	17.75	0.6757	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,560.88930	3,488.526	21.43	0.8963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		101.88930	105.526	21.43	0.1037	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		789.97930	831.007	15.52	0.6040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		528.97930	494.007	15.52	0.3960	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,283.14690	3,211.322	20.85	0.8834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		114.14690	118.322	20.85	0.1166	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		734.89820	772.940	15.70	0.5748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		593.89820	555.940	15.70	0.4252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,083.01150	4,009.887	22.50	0.9152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		84.01150	86.887	22.50	0.0848	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,238.69770	4,165.396	22.82	0.9199	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		79.69770	82.396	22.82	0.0801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		848.84980	892.894	15.34	0.6336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		467.84980	435.894	15.34	0.3664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		393.78760	413.027	17.43	0.3539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,302.78760	1,246.027	17.43	0.6461	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,277.67860	4,204.336	22.89	0.9210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			78.67860	81.336	22.89	0.0790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			944.53400	993.102	15.08	0.6781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			383.53400	356.102	15.08	0.3219	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,901.34940	4,829.427	23.35	0.9431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			52.34940	56.427	23.35	0.0569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,383.02740	1,448.655	14.49	0.8255	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			162.02740	151.655	14.49	0.1745	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			895.56690	941.877	15.21	0.6558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			424.56690	394.877	15.21	0.3442	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			823.85130	866.634	15.42	0.6212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			492.85130	459.633	15.42	0.3788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,459.89540	1,527.403	14.42	0.8445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			138.89540	130.403	14.42	0.1555	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			263.02260	244.739	14.76	0.2485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,134.02260	1,191.739	14.76	0.7515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,908.35700	3,835.457	22.14	0.9095	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			89.35700	92.457	22.14	0.0905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			692.25870	649.973	15.95	0.4657	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			663.25870	696.973	15.95	0.5343	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			606.16780	636.671	16.19	0.4997	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			785.16780	739.671	16.19	0.5003	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,068.84350	1,123.974	14.84	0.7286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			297.84350	276.974	14.84	0.2714	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,025.26520	1,078.081	14.89	0.7122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			324.26520	301.081	14.89	0.2878	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,888.98610	3,816.113	22.10	0.9089	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			89.98610	93.113	22.10	0.0911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			280.09700	260.532	14.80	0.2599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,101.09700	1,157.532	14.80	0.7401	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			833.76960	877.058	15.39	0.6262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			482.76960	450.058	15.39	0.3738	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,042.07960	990.294	16.83	0.5812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			483.07960	507.294	16.83	0.4188	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,404.66570	1,346.365	17.66	0.6677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			365.66570	383.365	17.66	0.3323	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,243.88490	1,305.459	14.64	0.7867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			212.88490	198.459	14.64	0.2133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,020.76430	969.436	16.78	0.5752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			491.76430	516.436	16.78	0.4248	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			343.67110	360.156	17.85	0.3150	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,492.67110	1,433.156	17.85	0.6850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,236.82150	1,298.163	14.65	0.7845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			215.82150	201.163	14.65	0.2155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,229.78110	1,290.894	14.66	0.7824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			218.78110	203.894	14.66	0.2176	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	30/09/2019	Foreign Exchange Option	14.25	Call		808.08430	847.772	15.56	0.5982	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		562.08430	526.272	15.56	0.4018	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		119.20820	113.104	14.40	0.1347	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,615.20820	1,684.604	14.40	0.8653	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,544.47240	1,485.700	17.90	0.6827	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		360.47240	377.200	17.90	0.3173	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		229.55490	240.948	19.12	0.2151	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,233.55490	2,169.448	19.12	0.7849	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		831.71880	872.528	15.49	0.6100	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		535.71880	501.028	15.49	0.3900	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,579.66160	2,513.181	19.63	0.8218	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		185.66160	194.681	19.63	0.1782	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		194.91570	182.308	14.57	0.1940	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,364.51570	1,427.308	14.57	0.8060	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,402.62150	2,338.556	19.21	0.7809	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		253.72150	265.256	19.21	0.2191	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		911.53640	952.935	15.48	0.6175	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		560.43640	526.235	15.48	0.3825	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,704.13950	1,645.205	18.08	0.6860	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,394.15410	1,455.101	14.63	0.7898	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,689.74640	1,757.100	14.39	0.8579	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		138.64640	130.400	14.39	0.1421	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		385.23950	401.904	18.08	0.3140	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,748.72600	2,682.319	19.70	0.8151	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		209.82600	219.019	19.70	0.1849	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		887.76180	928.125	15.55	0.6065	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		586.66180	551.425	15.55	0.3935	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		233.05410	218.401	14.63	0.2102	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,889.57260	2,822.618	19.71	0.8091	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		232.87260	241.518	19.71	0.1909	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		959.69410	999.643	15.51	0.6139	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		606.39410	570.743	15.51	0.3861	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,543.67670	2,478.913	19.24	0.7768	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		409.74690	425.533	18.18	0.3130	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		276.97670	287.813	19.24	0.2232	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		983.62610	1,024.538	15.43	0.6243	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		580.32610	545.638	15.43	0.3757	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		154.15900	143.692	14.32	0.1465	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,757.45900	1,822.592	14.32	0.8535	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,836.44690	1,776.634	18.18	0.6870	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		269.67370	252.616	14.65	0.2223	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,438.47370	1,496.916	14.65	0.7777	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		956.46520	910.773	16.36	0.5008	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		728.86520	758.673	16.36	0.4992	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,319.65780	1,374.533	14.85	0.7356	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		351.45780	329.933	14.85	0.2644	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	13/12/2019	Foreign Exchange Option	16.85	Put			2,522.42040	2,457.801	19.14	0.7659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			300.62040	312.401	19.14	0.2341	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,457.08920	5,384.610	22.61	0.9262	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,652.70810	1,595.073	17.76	0.6489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,974.69250	1,915.007	18.37	0.6982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			402.89250	419.607	18.37	0.3018	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			478.78630	497.456	17.77	0.3498	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,660.58630	1,602.855	17.77	0.6502	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			239.42110	248.200	19.77	0.1908	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,081.95410	1,126.892	15.24	0.6541	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			523.75410	492.292	15.24	0.3459	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			476.67570	495.250	17.79	0.3485	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,668.47570	1,610.650	17.79	0.6515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			480.90810	499.673	17.76	0.3511	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			85.28920	89.210	22.61	0.0738	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,761.27250	2,835.053	13.23	0.9703	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			23.07250	20.453	13.23	0.0297	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,232.47350	1,284.464	14.95	0.7084	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			404.27350	379.864	14.95	0.2916	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,991.22110	2,923.600	19.77	0.8092	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,037.46500	2,967.849	19.73	0.8028	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			256.96500	266.249	19.73	0.1972	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,034.75880	1,077.685	15.47	0.6219	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			625.25880	589.285	15.47	0.3781	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,691.86310	2,624.270	19.27	0.7724	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			301.36310	312.670	19.27	0.2276	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,058.78890	1,102.702	15.40	0.6317	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			599.28890	564.302	15.40	0.3683	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			168.58310	155.827	14.21	0.1495	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,828.08310	1,894.227	14.21	0.8505	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,982.97750	1,921.295	18.28	0.6884	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			432.47750	449.695	18.28	0.3116	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			306.56120	287.106	14.73	0.2328	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,479.56120	1,539.206	14.73	0.7672	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			340.95690	320.083	14.79	0.2420	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,516.25690	1,575.283	14.79	0.7580	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			957.91250	913.883	16.16	0.4573	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			943.21250	978.483	16.16	0.5427	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			375.57050	353.442	14.84	0.2502	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,556.17050	1,613.342	14.84	0.7498	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,335.61650	1,386.395	15.19	0.6793	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			548.81650	520.995	15.19	0.3207	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,263.66100	3,194.498	19.73	0.7812	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			330.46100	339.898	19.73	0.2188	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			706.59280	731.419	17.23	0.4240	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,529.79280	1,476.019	17.23	0.5760	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			703.92050	728.637	17.25	0.4226	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,537.12050	1,483.237	17.25	0.5774	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			709.27740	734.208	17.22	0.4253	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,522.47740	1,468.808	17.22	0.5747	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,907.37250	2,982.966	11.57	0.9745	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			20.57250	17.566	11.57	0.0255	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			412.93400	390.371	14.97	0.2580	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,602.43400	1,657.671	14.97	0.7420	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			446.86470	423.899	15.08	0.2648	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,638.16470	1,691.799	15.08	0.7352	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			483.72140	460.431	15.18	0.2705	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,690.32140	1,742.031	15.18	0.7295	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,044.07590	1,075.289	16.85	0.5185	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,258.57590	1,214.589	16.85	0.4815	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,051.18350	1,082.629	16.83	0.5212	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,245.68350	1,201.929	16.83	0.4788	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,047.61950	1,078.949	16.84	0.5199	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,252.11950	1,208.249	16.84	0.4801	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,398.20450	1,351.421	17.10	0.4908	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,079.30450	1,110.921	17.10	0.5092	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,186.06530	1,220.608	17.11	0.5253	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,404.26530	1,357.408	17.11	0.4747	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,193.12780	1,227.897	17.09	0.5277	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,391.32780	1,344.697	17.09	0.4723	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,189.59040	1,224.246	17.10	0.5265	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,397.79040	1,351.046	17.10	0.4735	0.00	0	0
<b>Total \$ / R Option</b>												<b>14,726,606.12</b>	<b>59,116</b>	<b>5,787,593</b>
<b>Total \$ / R</b>												<b>2,078,168,793.12</b>	<b>203,909</b>	<b>6,888,304</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.22860		14.15600			0.0000	0.00	0	465
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.38010		14.30580			0.0000	0.00	0	5
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.54700		14.47100			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.70460		14.62820			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.87540		14.79680			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>470</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			21,459.06070	26,875.914	14.57	0.7073	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			8,859.06070	7,015.913	14.57	0.2927	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			20,803.28380	26,158.760	14.54	0.6982	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			9,203.28380	7,298.760	14.54	0.3018	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			22,124.83670	27,601.799	14.59	0.7162	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			8,524.83670	6,741.799	14.59	0.2838	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			45,359.98430	48,592.045	16.02	0.5201	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			51,779.98430	47,582.045	16.02	0.4799	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			44,968.54550	48,153.890	16.04	0.5168	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			52,388.54550	48,143.890	16.04	0.4832	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			45,754.67350	49,033.541	16.01	0.5234	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			51,174.67350	47,023.541	16.01	0.4766	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			58,826.19940	61,787.679	16.27	0.4885	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			81,726.19940	77,087.679	16.27	0.5115	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			58,474.96670	61,418.890	16.29	0.4863	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			82,374.96670	77,718.890	16.29	0.5137	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			59,180.02120	62,159.132	16.26	0.4907	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			81,080.02120	76,459.132	16.26	0.5093	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			110,800.22990	115,393.569	15.17	0.6643	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			49,980.22990	46,933.569	15.17	0.3357	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			110,274.47900	114,847.704	15.18	0.6622	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			50,454.47900	47,387.704	15.18	0.3378	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			111,328.33610	115,941.322	15.16	0.6663	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			49,508.33610	46,481.322	15.16	0.3337	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			102,209.66580	105,869.458	16.03	0.5646	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			90,529.66580	86,329.458	16.03	0.4354	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			101,807.82320	105,451.814	16.04	0.5629	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			91,127.82320	86,911.814	16.04	0.4371	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			102,613.84940	106,288.883	16.01	0.5662	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			89,933.84940	85,748.883	16.01	0.4338	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>470</b>
£ / R	On	18/03/2019	Foreign Exchange Future			18.72460	18.60860		0.0000		42,448,668.20	2,267	230,812	
£ / R	On	29/03/2019	Foreign Exchange Future			18.75930	18.64290		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.81430	18.69690		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.84980	18.73160		0.0000		0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			18.85950	18.74110		0.0000		0.00	0	27	
£ / R	On	14/06/2019	Foreign Exchange Future			19.00590	18.88780		0.0000		0.00	0	6,306	
£ / R	On	16/09/2019	Foreign Exchange Future			19.31240	19.19240		0.0000		482,810.00	25	18,329	
£ / R	On	13/12/2019	Foreign Exchange Future			19.60060	19.48070		0.0000		0.00	0	12,565	
£ / R	On	16/03/2020	Foreign Exchange Future			19.91370	19.78930		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>42,931,478.20</b>	<b>2,292</b>	<b>268,282</b>
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,831.94410	2,716.034	26.30	0.9976	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		0.54410	0.634	26.30	0.0024	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,397.77710	1,283.676	19.49	0.9676	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		6.37710	8.276	19.49	0.0324	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		1,576.10490	1,461.478	20.59	0.9765	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		4.70490	6.078	20.59	0.0235	0.00	0	1,500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		463.37030	373.901	15.23	0.6967	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		71.97030	98.501	15.23	0.3033	0.00	0	2,500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		641.27690	749.714	16.70	0.9064	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		32.67690	25.114	16.70	0.0936	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	18/03/2019	Foreign Exchange Option	18.29	Call			400.24360	495.056	15.69	0.7995	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			81.64360	60.456	15.69	0.2005	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			362.85230	282.353	14.81	0.6082	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			101.45230	136.953	14.81	0.3918	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			42.75260	59.441	15.85	0.2005	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			624.15260	524.841	15.85	0.7995	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			392.67870	486.833	15.65	0.7946	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			84.07870	62.233	15.65	0.2054	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			385.17320	478.655	15.62	0.7896	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			86.57320	64.055	15.62	0.2104	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			72.20760	52.922	14.22	0.1501	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			625.10760	722.222	14.22	0.8499	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			135.78960	106.477	14.44	0.2056	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			722.68960	810.777	14.44	0.7944	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			166.58300	135.965	14.60	0.2233	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			788.18300	875.765	14.60	0.7767	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			78.72610	64.636	14.67	0.1204	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,139.82610	1,244.136	14.67	0.8796	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			718.93480	786.843	14.75	0.6169	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			461.13480	410.943	14.75	0.3831	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			713.45720	780.994	14.75	0.6142	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			465.65720	415.093	14.75	0.3858	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			724.43610	792.724	14.75	0.6195	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			456.63610	406.824	14.75	0.3805	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			230.50210	203.020	14.77	0.2290	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,118.30210	1,208.920	14.77	0.7710	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,006.72650	1,073.545	14.60	0.6144	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			644.32650	591.145	14.60	0.3856	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,017.44450	1,084.838	14.60	0.6182	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			635.04450	582.438	14.60	0.3818	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			414.70090	379.410	14.54	0.2822	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,337.10090	1,421.810	14.54	0.7178	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,012.07820	1,079.184	14.60	0.6163	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			639.67820	586.784	14.60	0.3837	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			828.67630	875.789	15.15	0.4706	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,317.97630	1,245.189	15.15	0.5294	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			835.92700	883.398	15.14	0.4736	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,305.22700	1,232.798	15.14	0.5264	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			832.29460	879.586	15.14	0.4721	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,311.59460	1,238.986	15.14	0.5279	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,014.15980	1,066.443	15.37	0.4820	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,524.85980	1,452.743	15.37	0.5180	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,010.52530	1,062.641	15.38	0.4808	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,531.22530	1,458.941	15.38	0.5192	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,017.80640	1,070.249	15.37	0.4832	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,518.50640	1,446.549	15.37	0.5168	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total £ / R</b>												<b>42,931,478.20</b>	<b>2,292</b>	<b>275,782</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12750		0.12670			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12970		0.12890			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13220		0.13140			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13460		0.13380			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13730		0.13640			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			394.13500	320.672	17.90	0.7197	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,670.09220	1,750.055	24.30	0.9996	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.09220	0.055	24.30	0.0004	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			679.26830	755.949	18.58	0.9654	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			9.26830	5.949	18.58	0.0346	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			64.13500	70.672	17.90	0.2803	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,286.81250	1,218.013	19.84	0.7529	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			994.12990	1,055.498	15.15	0.8461	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			104.12990	85.498	15.15	0.1539	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			429.78520	460.483	17.54	0.5083	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			539.78520	490.483	17.54	0.4917	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			176.81250	188.013	19.84	0.2471	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,266.68990	1,208.964	19.11	0.6337	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,310.18700	1,374.200	15.49	0.8196	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			170.18700	154.200	15.49	0.1804	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			736.97270	776.784	17.35	0.5777	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			596.97270	556.784	17.35	0.4223	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			406.68990	428.964	19.11	0.3663	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,596.33080	1,662.030	15.80	0.8149	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			216.33080	202.030	15.80	0.1851	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,008.37070	1,055.036	17.35	0.6195	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			628.37070	595.036	17.35	0.3805	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			635.88870	666.694	18.95	0.4393	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,255.88870	1,206.694	18.95	0.5607	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			890.05610	934.986	18.99	0.4981	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,250.05610	1,204.986	18.99	0.5019	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			619.11010	649.796	20.29	0.3720	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,979.11010	1,919.796	20.29	0.6280	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,293.55960	1,354.814	17.50	0.6541	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			653.55960	624.814	17.50	0.3459	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	18/03/2019	Foreign Exchange Future			16.10610		16.05170			0.0000	25,447,638.00	1,580	132,099

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Future			16.14170		16.08710			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.19860		16.14290			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.23530		16.17900			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.38380		16.32780			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.39750		16.34150			0.0000	0.00	0	29,915
€ / R	On	14/08/2019	Foreign Exchange Future			16.60490		16.54840			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.71880		16.66110			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.02590		16.96760			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.24100		17.17850			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.36320		17.30200			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>25,447,638.00</b>	<b>1,580</b>	<b>201,781</b>
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.14900	0.083	32.09	0.0004	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			212.04790	172.128	12.79	0.5421	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.00310	2.561	18.21	0.0139	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,281.30310	1,226.461	18.21	0.9861	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			120.82280	136.527	12.71	0.4789	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			199.12280	160.427	12.71	0.5211	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,598.44900	3,543.983	32.09	0.9996	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			28.47520	21.402	14.26	0.1061	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			129.05940	102.992	12.93	0.3845	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			180.75940	209.092	12.93	0.6155	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			117.23850	132.325	12.75	0.4684	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			205.53850	166.225	12.75	0.5316	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			113.74790	128.228	12.79	0.4579	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			480.17520	527.502	14.26	0.8939	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			380.75290	337.533	14.63	0.6105	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			147.85290	159.233	14.63	0.3895	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			387.37490	348.673	14.28	0.5328	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			250.27490	267.273	14.28	0.4672	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			493.91680	452.504	14.48	0.5722	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			252.91680	267.804	14.48	0.4278	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			15.27910	15.501	14.88	0.0310	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,093.07910	2,149.301	14.88	0.9690	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			335.39430	350.062	15.86	0.3846	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			853.89430	812.562	15.86	0.6154	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,109.53320	1,156.699	13.66	0.8312	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			118.03320	109.199	13.66	0.1688	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			332.68200	347.201	15.88	0.3821	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			861.18200	819.701	15.88	0.6179	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			329.99560	344.363	15.91	0.3795	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			868.49560	826.863	15.91	0.6205	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			390.82840	368.411	14.20	0.3369	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			909.22840	943.311	14.20	0.6631	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,203.45060	3,148.889	19.38	0.8933	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			101.85060	103.789	19.38	0.1067	0.00	0	62,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		798.04830	828.053	14.46	0.6100	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		489.64830	463.153	14.46	0.3900	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		492.45530	509.096	15.57	0.4280	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		954.05530	914.196	15.57	0.5720	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		393.80960	404.779	16.49	0.3274	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,502.70960	1,455.979	16.49	0.6726	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		1,912.07550	1,861.998	17.25	0.7398	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		303.17550	310.798	17.25	0.2602	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		391.71390	402.602	16.50	0.3259	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,510.61390	1,463.802	16.50	0.6741	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,294.89720	1,338.910	13.75	0.7667	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		253.79720	240.110	13.75	0.2333	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,193.03030	2,141.797	17.70	0.7770	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		254.13030	260.597	17.70	0.2230	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		389.62660	400.443	16.52	0.3244	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,518.52660	1,471.643	16.52	0.6756	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,294.51620	1,330.799	14.10	0.6873	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		476.91620	454.899	14.10	0.3127	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,872.50460	3,813.115	19.69	0.8462	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,616.41420	1,570.977	16.35	0.6252	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,269.61300	3,326.726	14.03	0.9646	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		32.01300	30.826	14.03	0.0354	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		220.10460	219.015	19.69	0.1538	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		571.61960	584.404	16.36	0.3735	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,624.01960	1,578.504	16.36	0.6265	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		569.23100	581.942	16.37	0.3721	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,631.63100	1,586.042	16.37	0.6279	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		574.01420	586.877	16.35	0.3748	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put		903.91640	870.279	14.95	0.4326	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call		1,082.41640	1,111.279	14.95	0.5674	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put		944.75360	910.261	15.03	0.4438	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call		1,053.25360	1,081.261	15.03	0.5562	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put		712.57390	683.389	14.55	0.3751	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call		1,241.07390	1,274.389	14.55	0.6249	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put		852.63960	820.124	14.85	0.4181	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call		1,121.13960	1,151.124	14.85	0.5819	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,866.77360	1,820.509	16.47	0.6114	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		706.34030	721.200	16.48	0.3875	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,874.34030	1,828.000	16.48	0.6125	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		711.22380	726.228	16.46	0.3898	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,859.22380	1,813.028	16.46	0.6102	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		708.77360	723.709	16.47	0.3886	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>264,928</b>
<b>Total € / R</b>											<b>25,447,638.00</b>	<b>1,580</b>	<b>466,709</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.01410		10.02970			0.0000	10,014.10	1	4,967
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.13310		10.14830			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.26680		10.28040			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.39510		10.40810			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.53600		10.54620			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,014.10</b>	<b>1</b>	<b>21,621</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			335.41600	348.031	14.11	0.8991	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			14.32780	11.467	14.20	0.0958	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			344.62780	357.367	14.20	0.9042	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			13.58270	10.841	14.29	0.0909	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			353.88270	366.741	14.29	0.9091	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			15.11600	12.131	14.11	0.1009	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			915.91890	927.004	14.75	0.8472	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			63.16000	59.097	14.78	0.1505	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			924.86000	935.997	14.78	0.8495	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			62.11950	58.109	14.81	0.1482	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			933.81950	945.009	14.81	0.8518	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			64.21890	60.104	14.75	0.1528	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			216.10610	208.478	13.26	0.3345	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			685.70610	691.678	13.26	0.6655	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			213.64950	206.066	13.28	0.3314	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			693.24950	699.266	13.28	0.6686	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			211.22170	203.680	13.30	0.3282	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			700.82170	706.880	13.30	0.6718	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			287.16500	280.128	13.18	0.3627	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			779.06500	785.028	13.18	0.6373	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			284.54560	277.600	13.20	0.3600	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			786.44560	792.500	13.20	0.6400	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			289.80960	282.743	13.17	0.3654	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			771.70960	777.643	13.17	0.6346	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			854.22890	860.848	13.38	0.6636	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			262.32890	255.948	13.38	0.3364	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			866.15320	871.135	13.24	0.6130	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			359.69700	354.496	13.26	0.3846	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			873.49700	878.496	13.26	0.6154	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			357.05840	351.878	13.28	0.3823	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			880.85840	885.878	13.28	0.6177	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			362.35320	357.135	13.24	0.3870	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>10,014.10</b>	<b>1</b>	<b>22,621</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.63430		10.61450			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.76870		10.74790			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.91560		10.89370			0.0000	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.05390		11.03240			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.20540		11.18150			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			56.69200	61.751	13.28	0.3594	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			172.19200	157.451	13.28	0.6406	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			54.02090	58.889	13.36	0.3459	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			179.52090	164.589	13.36	0.6541	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			59.48350	64.742	13.20	0.3732	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			164.98350	150.442	13.20	0.6268	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			284.46650	297.796	13.91	0.4986	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			336.56650	329.096	13.91	0.5014	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			280.53330	293.745	13.94	0.4936	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			342.63330	335.045	13.94	0.5064	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			288.45010	301.897	13.88	0.5036	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			330.55010	323.197	13.88	0.4964	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			263.40560	274.224	14.63	0.3648	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			759.70560	748.624	14.63	0.6352	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			260.83940	271.577	14.65	0.3619	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			767.13940	755.977	14.65	0.6381	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			265.99790	276.898	14.61	0.3677	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			752.29790	741.298	14.61	0.6323	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			349.73700	358.343	14.37	0.3906	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			857.33700	844.443	14.37	0.6094	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			347.00520	355.550	14.38	0.3882	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			864.60520	851.650	14.38	0.6118	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			352.49140	361.159	14.35	0.3931	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			850.09140	837.259	14.35	0.6069	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			439.54270	447.671	14.30	0.4132	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			948.04270	932.271	14.30	0.5868	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			436.67590	444.750	14.31	0.4111	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			955.17590	939.350	14.31	0.5889	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			442.42520	450.612	14.28	0.4154	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			940.92520	925.212	14.28	0.5846	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.18650		14.17310			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.45610		14.44160			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.75430		14.73810			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
CHF / R	On	13/12/2019	Foreign Exchange Future			15.03950		15.02360			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.35300		15.33620			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			64.77720	60.373	15.90	0.2508	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			361.67720	343.873	15.90	0.7492	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			62.95990	58.523	15.96	0.2442	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			369.85990	352.023	15.96	0.7558	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			66.64870	62.282	15.83	0.2576	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			353.54870	335.782	15.83	0.7424	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			356.01760	359.900	15.91	0.4271	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			644.41760	633.800	15.91	0.5729	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			352.81770	356.636	15.93	0.4240	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			651.21770	640.536	15.93	0.5760	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			359.24360	363.191	15.88	0.4301	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			637.64360	627.091	15.88	0.5699	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			375.51330	377.832	17.08	0.3330	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,327.41330	1,313.532	17.08	0.6670	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			373.32490	375.626	17.09	0.3313	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,335.22490	1,321.326	17.09	0.6687	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			377.72010	380.054	17.06	0.3346	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,319.62010	1,305.754	17.06	0.6654	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			550.99330	551.792	17.28	0.3778	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,477.39330	1,462.292	17.28	0.6222	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			548.53420	549.316	17.29	0.3764	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,484.93420	1,469.816	17.29	0.6236	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			546.09290	546.857	17.31	0.3750	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,492.49290	1,477.357	17.31	0.6250	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			625.91430	626.156	17.86	0.3631	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,919.71430	1,903.156	17.86	0.6369	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			623.69970	623.923	17.87	0.3620	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,927.49970	1,910.923	17.87	0.6380	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			628.14450	628.394	17.84	0.3642	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,911.94450	1,895.394	17.84	0.6358	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11880		2.11120			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14140		2.13350			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.16570		2.15750			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.18850		2.18030			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			141.20520	105.673	12.10	0.3383	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			397.47670	450.446	13.11	0.7850	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			85.47670	62.446	13.11	0.2150	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			322.17370	369.316	12.61	0.7291	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			110.17370	81.316	12.61	0.2709	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			253.20520	293.673	12.10	0.6617	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			83.67730	81.683	13.36	0.1097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,632.50570	1,708.142	13.33	0.8766	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			97.50570	94.142	13.33	0.1234	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,548.05030	1,622.092	13.30	0.8617	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			113.05030	108.092	13.30	0.1383	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,718.67730	1,795.683	13.36	0.8903	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,201.59570	1,253.907	13.26	0.6614	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			526.59570	496.907	13.26	0.3386	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,145.78820	1,195.662	13.32	0.6427	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			570.78820	538.662	13.32	0.3573	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,259.45560	1,314.158	13.21	0.6799	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			484.45560	457.158	13.21	0.3201	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,349.18350	1,388.729	13.37	0.6290	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			746.18350	703.729	13.37	0.3710	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,457.43900	1,498.858	13.23	0.6602	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			654.43900	613.858	13.23	0.3398	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,402.47390	1,442.939	13.30	0.6446	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			699.47390	657.939	13.30	0.3554	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			2.15890		2.15150			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19910		2.19140			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24340		2.23550			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28580		2.27790			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33240		2.32380			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,113.23960	1,041.541	18.68	0.9089	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			39.48460	43.443	17.64	0.1278	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			924.48460	854.443	17.64	0.8722	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			33.65360	36.941	18.25	0.1088	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,018.65360	947.941	18.25	0.8912	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			28.23960	30.541	18.68	0.0911	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			386.20030	356.978	13.41	0.3361	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			843.55380	888.391	13.48	0.6388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			429.55380	397.391	13.48	0.3612	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			789.61350	831.468	13.55	0.6135	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			475.61350	440.468	13.55	0.3865	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			900.20030	947.978	13.41	0.6639	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	2.40	Call			417.94390	430.824	15.27	0.2909	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,062.94390	1,996.825	15.27	0.7091	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			458.29630	472.352	15.06	0.3145	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,903.29630	1,838.352	15.06	0.6855	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			437.61990	451.078	15.17	0.3025	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,982.61990	1,917.078	15.17	0.6975	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			428.67530	437.597	15.90	0.2468	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,049.67530	2,979.597	15.90	0.7532	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			412.75670	421.405	15.96	0.2390	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,133.75670	3,063.405	15.96	0.7610	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			445.22950	454.451	15.84	0.2548	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,966.22950	2,896.451	15.84	0.7452	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			582.77290	594.133	15.91	0.2770	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,344.77290	3,270.133	15.91	0.7230	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			565.45840	576.444	15.97	0.2700	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,427.45840	3,352.444	15.97	0.7300	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			548.69730	559.337	16.03	0.2632	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,510.69730	3,435.337	16.03	0.7368	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.81360		1.80440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83710		1.82770			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.86240		1.85270			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.88560		1.87570			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			276.95120	329.848	14.49	0.6956	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			132.95120	93.848	14.49	0.3044	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			215.11720	259.424	14.04	0.6211	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			171.11720	123.424	14.04	0.3789	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			346.02400	406.721	14.94	0.7592	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			102.02400	70.721	14.94	0.2408	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			966.31540	1,031.917	15.04	0.7204	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			289.31540	260.917	15.04	0.2796	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			905.54050	968.003	15.16	0.6944	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			328.54050	297.003	15.16	0.3056	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,030.05870	1,098.706	14.92	0.7457	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			253.05870	227.705	14.92	0.2543	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,008.11400	1,060.272	15.53	0.6026	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			681.11400	636.272	15.53	0.3974	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			961.16610	1,010.744	15.63	0.5836	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			734.16610	686.744	15.63	0.4164	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,057.10560	1,111.855	15.43	0.6217	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			630.10560	587.855	15.43	0.3783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,212.04950	1,263.806	15.62	0.5975	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			855.04950	807.806	15.62	0.4025	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,167.02840	1,216.924	15.73	0.5820	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			910.02840	860.924	15.73	0.4180	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,258.74380	1,312.382	15.52	0.6132	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			801.74380	756.382	15.52	0.3868	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			0.14200		0.14120			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14120		0.14090			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14030		0.14030			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14140		0.14000			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14070		0.13970			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64300		1.63680			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66620		1.65990			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69160		1.68500			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71540		1.70870			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			9.64620		9.62340			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76480		9.74100			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.89490		9.87050			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.01800		9.99220			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.15100		10.12360			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			143.32680	159.863	12.99	0.7007	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			49.92680	43.663	12.99	0.2993	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			136.34470	152.541	12.91	0.6860	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			52.94470	46.341	12.91	0.3140	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			150.45640	167.319	13.07	0.7149	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			47.05640	41.119	13.07	0.2851	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			202.39360	211.378	13.73	0.4272	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			381.39360	366.578	13.73	0.5728	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			199.15840	207.991	13.76	0.4220	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			388.15840	373.191	13.76	0.5780	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			205.67860	214.819	13.71	0.4326	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			374.67860	360.019	13.71	0.5674	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	16/09/2019	Foreign Exchange Option	9.85	Call			387.83850	401.450	13.19	0.5380	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			367.33850	356.550	13.19	0.4620	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			383.57100	396.799	13.20	0.5338	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			373.07100	361.899	13.20	0.4662	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			392.36420	406.147	13.18	0.5422	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			361.86420	351.247	13.18	0.4578	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			339.84450	347.590	13.90	0.4185	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			697.64450	679.590	13.90	0.5815	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			336.82020	344.470	13.92	0.4156	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			704.62020	686.470	13.92	0.5844	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			342.89290	350.734	13.88	0.4214	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			690.69290	672.734	13.88	0.5786	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			413.71790	420.941	14.04	0.4289	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			810.11790	789.941	14.04	0.5711	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			410.66550	417.809	14.06	0.4264	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			817.06550	796.809	14.06	0.5736	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			416.79370	424.092	14.03	0.4314	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			803.19370	783.092	14.03	0.5686	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33500		1.32620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34160		1.33260			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34750		1.33840			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35170		1.34260			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			138.00000	50.000		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			238.00000	150.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			38.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			126.00000	216.000		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			26.00000	116.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			226.00000	316.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			84.00000	175.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	75.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			184.00000	275.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 13/12/2019 Foreign Exchange Option	1.34	Call			26.00000	117.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.35	Call			0.00000	17.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.35	Put			74.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Call			126.00000	217.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/03/2019 Foreign Exchange Future			1.31600		1.31450			0.0000	0.00	0	5
QUANTO £On 14/06/2019 Foreign Exchange Future			1.32170		1.32030			0.0000	0.00	0	0
QUANTO £On 16/09/2019 Foreign Exchange Future			1.32760		1.32630			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.33300		1.33170			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.33870		1.33740			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.13200		1.13390			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14030		1.14230			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.14930		1.15130			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.15790		1.15990			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.16720		1.16930			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			10.48610		10.44790			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.61490		10.57630			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.75870		10.71890			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.89530		10.85490			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			163.77070	190.651	13.45	0.7216	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			55.87070	44.551	13.45	0.2784	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			156.82130	183.168	13.38	0.7090	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			58.92130	47.068	13.38	0.2910	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			170.85180	198.250	13.51	0.7339	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			52.95180	42.150	13.51	0.2661	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			76.76750	70.869	12.69	0.1797	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			658.65890	691.573	12.67	0.8285	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			72.35890	66.673	12.67	0.1715	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			650.84050	683.649	12.68	0.8244	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			74.54050	68.749	12.68	0.1756	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			643.06750	675.769	12.69	0.8203	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			512.78060	536.453	13.13	0.6111	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			313.88060	297.753	13.13	0.3889	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			507.71500	531.158	13.14	0.6073	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			318.81500	302.458	13.14	0.3927	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			502.69090	525.900	13.15	0.6034	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			323.79090	307.200	13.15	0.3966	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			602.32340	624.170	13.33	0.5937	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			417.42340	398.870	13.33	0.4063	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			597.53720	619.227	13.34	0.5905	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			422.63720	403.927	13.34	0.4095	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			607.13920	629.152	13.31	0.5968	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			412.23920	393.852	13.31	0.4032	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			2.60820		2.60790			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.51210		2.51290			0.0000	3,516,940.00	1,400	1,400
TRY / R	On	16/09/2019	Foreign Exchange Future			2.42970		2.43270			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.36840		2.37270			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>3,516,940.00</b>	<b>1,400</b>	<b>26,400</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			4.00520	3.825	18.82	0.0933	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			126.10520	125.625	18.82	0.9067	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			3.38510	3.259	19.15	0.0804	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			135.48510	135.059	19.15	0.9196	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			4.74070	4.496	18.49	0.1084	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			116.84070	116.296	18.49	0.8916	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.14280	1.065	26.84	0.0094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,018.24280	1,018.965	26.84	0.9906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.07740	1.003	26.84	0.0089	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,028.17740	1,028.903	26.84	0.9911	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.21200	1.130	26.84	0.0099	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,008.31200	1,009.030	26.84	0.9901	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			164.73680	161.760	16.94	0.6300	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			82.03680	82.060	16.94	0.3700	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			158.59290	155.635	16.88	0.6172	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			85.89290	85.935	16.88	0.3828	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			171.00630	168.012	16.99	0.6427	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			78.30630	78.312	16.99	0.3573	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			199.92070	195.910	18.12	0.6249	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			107.22070	107.510	18.12	0.3751	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			193.92270	189.955	18.07	0.6146	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			111.22270	111.555	18.07	0.3854	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			188.02600	184.103	18.03	0.6042	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			115.32600	115.703	18.03	0.3958	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									3,516,940.00	1,400	26,400
Total Futures									2 135 348 257.30	150,066	1,637,831
Total Options									14 726 606.12	59,116	6,061,021
Grand Total:									2,150,074,863.42	209,182	7,698,852