



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/01/2019 Foreign Exchange Future			13.88510		13.91160			0.0000	0.00	0	392
\$ / R On 16/01/2019 Foreign Exchange Future			13.88510		13.91330			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.88650		13.91510			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.88790		13.91680			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.89210		13.92200			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.89840		13.92860			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.90710		13.93690			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.90880		13.93850			0.0000	0.00	0	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.93140		13.95990			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.93480		13.96330			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.95160		13.98040			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.95670		13.98560			0.0000	0.00	0	6,062
\$ / R On 04/03/2019 Foreign Exchange Future			13.96340		13.99240			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.96510		13.99410			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.97520		14.00440			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.98700		14.01640			0.0000	377,718,935.00	27,005	528,463
\$ / R On 27/03/2019 Foreign Exchange Future			14.00230		14.03170			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.00570		14.03510			0.0000	4,481,824.00	320	4,791
\$ / R On 02/04/2019 Foreign Exchange Future			14.01250		14.04200			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.01770		14.04710			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.03470		14.06410			0.0000	0.00	0	260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Future			14.05390		14.08380			0.0000	0.00	0	71
\$ / R	On	30/04/2019	Foreign Exchange Future			14.06080		14.09100			0.0000	0.00	0	1,180
\$ / R	On	31/05/2019	Foreign Exchange Future			14.11490		14.14650			0.0000	0.00	0	475
\$ / R	On	03/06/2019	Foreign Exchange Future			14.12010		14.15190			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.12190		14.15370			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.13930		14.17160			0.0000	4,354,904.40	308	112,232
\$ / R	On	20/06/2019	Foreign Exchange Future			14.14980		14.18230			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.16380		14.19660			0.0000	0.00	0	105
\$ / R	On	01/07/2019	Foreign Exchange Future			14.16900		14.20200			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.17250		14.20560			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.22190		14.25650			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.22370		14.25840			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.24510		14.28050			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.27530		14.31180			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.28070		14.31730			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.28420		14.32100			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.28600		14.32280			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.30560		14.34310			0.0000	14,305.60	1	14,285
\$ / R	On	30/09/2019	Foreign Exchange Future			14.33060		14.36890			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.33410		14.37260			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.38640		14.42600			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.43920		14.47940			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.44470		14.48490			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.44830		14.48860			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.46470		14.50520			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.49750		14.53830			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.50120		14.54200			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.55670		14.59750			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.61840		14.65830			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.64630		14.68580			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.68010		14.71920			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.73390		14.77220			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.80160		14.83890			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.82150		14.85850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.91310		14.94880			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.00860		15.04300			0.0000	0.00	0	0
Total \$ / R Future												386,569,969.00	27,634	777,854
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			137.38490	91.075	13.44	0.5539	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			85.78490	65.975	13.44	0.4461	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			163.50900	153.152	14.33	0.7061	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			75.10900	38.252	14.33	0.2939	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			20.38760	6.801	17.70	0.0616	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			398.78760	411.701	17.70	0.9384	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			310.65730	317.073	16.54	0.8936	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			32.25730	12.173	16.54	0.1064	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put		463.16910	479.494	18.52	0.9578	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call		14.76910	4.594	18.52	0.0422	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		578.14270	599.330	19.69	0.9648	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		11.44270	4.430	19.69	0.0352	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		568.66180	590.634	19.37	0.9500	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		13.76180	7.134	19.37	0.0500	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call		208.94580	173.646	16.32	0.6150	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put		92.14580	85.746	16.32	0.3850	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.21040	0.147	22.16	0.0012	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,257.01040	1,228.046	22.16	0.9988	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		391.15070	401.807	16.36	0.8294	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		53.15070	33.907	16.36	0.1706	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		245.96400	246.468	16.43	0.6005	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		154.56400	124.868	16.43	0.3995	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		8.28490	6.142	16.73	0.0295	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		995.18490	963.242	16.73	0.9705	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		967.95710	989.983	19.29	0.9350	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		24.85710	17.083	19.29	0.0650	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,205.53920	1,230.734	19.92	0.9626	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		14.03920	9.534	19.92	0.0374	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		133.51120	109.727	17.23	0.3108	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		395.01120	400.927	17.23	0.6892	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,537.45270	1,565.237	21.10	0.9834	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,154.58140	1,123.785	18.05	0.9776	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		949.26110	917.000	16.42	0.9622	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		10.76110	8.200	16.42	0.0378	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		531.86340	542.534	17.85	0.7813	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		90.36340	71.334	17.85	0.2187	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		61.81550	46.925	18.43	0.1531	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call		222.96770	193.006	16.37	0.4769	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put		234.46770	234.206	16.37	0.5231	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put		263.39640	264.251	16.54	0.5594	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call		201.89640	173.051	16.54	0.4406	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		6.08140	4.985	18.05	0.0224	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		5.95270	4.037	21.10	0.0166	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		299.69250	266.089	16.01	0.5903	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		161.19250	157.289	16.01	0.4097	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		119.96930	97.518	17.40	0.2828	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		431.46930	438.718	17.40	0.7172	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		673.31550	688.125	18.43	0.8469	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,184.90310	1,204.112	19.86	0.9064	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		44.80310	35.512	19.86	0.0936	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		555.66120	562.424	17.85	0.6927	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		168.96120	147.224	17.85	0.3073	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		392.93090	394.851	16.93	0.5447	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		303.33090	276.451	16.93	0.4553	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	28/02/2019	Foreign Exchange Option	12.83	Put		23.19970	21.907	15.46	0.0631	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,178.79970	1,148.607	15.46	0.9369	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,025.50560	994.662	15.58	0.9006	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		39.90560	37.962	15.58	0.0994	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		254.24430	229.773	17.52	0.3838	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		518.64430	523.073	17.52	0.6162	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,350.06590	1,368.607	20.06	0.8848	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		65.66590	55.307	20.06	0.1152	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		713.86380	722.430	18.23	0.7141	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		179.46380	159.130	18.23	0.2859	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		897.01440	908.840	18.82	0.7812	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		132.61440	115.540	18.82	0.2188	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		270.91850	245.699	17.39	0.4042	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		485.31850	488.999	17.39	0.5958	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,682.66110	1,703.997	20.53	0.9311	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		38.26110	30.697	20.53	0.0689	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		503.24620	471.976	16.39	0.6339	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		217.64620	215.276	16.39	0.3661	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		588.94040	594.455	17.68	0.6426	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		241.34040	217.855	17.68	0.3574	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		627.34880	633.503	17.83	0.6580	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		231.44880	208.603	17.83	0.3420	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		422.28060	392.645	16.74	0.5283	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		357.88060	357.445	16.74	0.4717	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,249.56440	1,265.333	19.56	0.8383	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		103.96440	90.533	19.56	0.1617	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		86.28460	82.970	15.80	0.1621	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,851.92970	1,872.785	20.80	0.9100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		58.32970	49.785	20.80	0.0900	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		797.65190	765.750	16.00	0.7606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		141.25190	138.750	16.00	0.2394	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		879.95290	847.200	15.88	0.7982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		113.55290	110.200	15.88	0.2018	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,393.96110	2,418.383	21.80	0.9513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		30.36110	25.383	21.80	0.0487	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		578.72030	547.308	16.48	0.6296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		262.32030	260.308	16.48	0.3704	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		175.02510	156.273	18.83	0.2448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		988.62510	999.273	18.83	0.7552	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		590.28780	558.812	16.45	0.6376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		253.88780	251.812	16.45	0.3624	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		193.21450	173.269	18.63	0.2669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		916.81450	926.269	18.63	0.7331	926.27	1	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		173.10650	154.489	18.85	0.2425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		996.70650	1,007.489	18.85	0.7575	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		528.69720	497.640	16.61	0.5933	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			302.29720	300.640	16.61	0.4067	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,018.21280	3,044.825	22.78	0.9760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			14.61280	11.825	22.78	0.0240	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,096.85680	3,123.672	22.87	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			13.25680	10.672	22.87	0.0218	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,224.92060	3,252.036	23.02	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			11.32060	9.036	23.02	0.0187	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			406.86310	378.176	17.00	0.4936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			430.46310	431.176	17.00	0.5064	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,988.10850	4,016.418	23.90	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			4.50850	3.418	23.90	0.0075	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,386.25120	4,414.909	24.13	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			2.65120	1.909	24.13	0.0044	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			127.11810	112.051	19.47	0.1842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,230.71810	1,245.051	19.47	0.8158	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			117.68870	103.435	19.62	0.1718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,291.28870	1,306.435	19.62	0.8282	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,969.13130	2,995.609	22.72	0.9745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			15.53130	12.609	22.72	0.0255	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,959.32200	2,985.772	22.71	0.9742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			15.72200	12.772	22.71	0.0258	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			125.72650	110.777	19.49	0.1824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,239.32650	1,253.777	19.49	0.8176	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			567.31750	535.975	16.51	0.6216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			270.91750	268.975	16.51	0.3784	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,587.84620	2,613.146	22.15	0.9607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			24.24620	20.147	22.15	0.0393	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			138.84030	122.805	19.29	0.1994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,162.44030	1,175.805	19.29	0.8006	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,294.00050	3,321.263	23.10	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			10.40050	8.264	23.10	0.0172	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			669.49970	637.712	16.27	0.6891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			203.09970	200.712	16.27	0.3109	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,040.18990	1,007.566	15.76	0.8573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			73.78990	70.566	15.76	0.1427	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,316.84350	2,340.866	21.66	0.9469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			33.24350	27.866	21.66	0.0531	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,567.12820	1,585.232	20.26	0.8748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			83.52820	72.232	20.26	0.1252	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			958.49640	925.757	15.82	0.8292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			92.09640	88.757	15.82	0.1708	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			701.81090	669.958	16.20	0.7085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			185.41090	182.958	16.20	0.2915	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			638.21010	606.520	16.34	0.6695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			221.81010	219.520	16.34	0.3305	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			212.89720	191.930	18.43	0.2905	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			846.49720	854.931	18.43	0.7095	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			129.95170	114.646	19.42	0.1879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,213.55170	1,227.646	19.42	0.8121	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			819.54940	787.309	15.96	0.7713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			133.14940	130.309	15.96	0.2287	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,585.21370	1,603.514	20.29	0.8774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			81.61370	70.514	20.29	0.1226	70.51	1	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,870.59630	1,891.608	20.83	0.9119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			56.99630	48.608	20.83	0.0881	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,120.31350	1,133.054	19.18	0.7905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			146.71350	130.054	19.18	0.2095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			344.17980	317.521	17.38	0.4335	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			527.77980	530.521	17.38	0.5665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,011.54100	2,033.647	21.10	0.9251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			47.94100	40.647	21.10	0.0749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			263.93190	240.402	17.96	0.3489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			697.53190	703.402	17.96	0.6511	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			178.92510	159.902	18.79	0.2496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			972.52510	982.902	18.79	0.7504	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,128.70340	1,141.569	19.20	0.7926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			145.10340	128.570	19.20	0.2074	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			769.47360	737.564	16.06	0.7460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			153.07360	150.564	16.06	0.2540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			272.53630	248.624	17.89	0.3584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			676.13630	681.624	17.89	0.6416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,256.42460	1,224.399	15.61	0.9146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			40.02460	37.398	15.61	0.0854	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,317.46760	1,332.953	19.69	0.8333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			113.86760	99.953	19.69	0.1667	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			497.18300	466.421	16.70	0.5691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			330.78300	329.421	16.70	0.4309	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			74.38670	64.047	20.43	0.1126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,657.98670	1,677.047	20.43	0.8874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,477.07750	1,494.468	20.08	0.8609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			93.47750	81.468	20.08	0.1391	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			964.50700	974.746	18.77	0.7480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			180.90700	161.746	18.77	0.2520	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			560.11300	563.462	17.49	0.5844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			326.51300	300.462	17.49	0.4156	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			625.98340	594.338	16.37	0.6616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			229.58340	227.338	16.37	0.3384	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			704.72030	710.720	17.98	0.6542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			261.12030	237.720	17.98	0.3458	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			512.75640	481.842	16.65	0.5812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			316.35640	314.842	16.65	0.4188	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			10.02980	7.953	23.14	0.0166	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,323.62980	3,350.953	23.14	0.9834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,633.92200	5,663.206	24.13	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.32200	0.206	24.13	0.0006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			381.47810	380.701	16.84	0.4710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			447.87810	417.701	16.84	0.5290	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,201.71300	2,225.079	21.45	0.9396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			38.11300	32.079	21.45	0.0604	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,343.77520	1,359.593	19.75	0.8382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			110.17520	96.593	19.75	0.1618	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			102.03020	89.199	19.91	0.1508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,405.63020	1,422.199	19.91	0.8492	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			100.91800	88.193	19.93	0.1493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,414.51800	1,431.193	19.93	0.8507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			103.15360	90.219	19.89	0.1523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,396.75360	1,413.219	19.89	0.8477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			402.49670	374.102	17.03	0.4897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			436.09670	437.102	17.03	0.5103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,222.99840	2,192.774	18.63	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			6.59840	5.774	18.63	0.0144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,966.45300	1,935.701	17.60	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			10.05300	8.701	17.60	0.0218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			168.74000	166.245	16.13	0.2725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			735.14000	703.245	16.13	0.7275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,520.47750	2,490.631	19.80	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.07750	3.631	19.80	0.0090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,686.65410	3,657.238	22.49	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.25410	0.238	22.49	0.0006	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,282.39070	2,252.259	18.86	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.99070	5.259	18.86	0.0131	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			719.18500	725.443	18.03	0.6604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			255.58500	232.443	18.03	0.3396	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,292.39730	1,260.492	15.58	0.9220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			35.99730	33.492	15.58	0.0780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			550.51820	519.293	16.55	0.6095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			284.11820	282.293	16.55	0.3905	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,095.24990	1,107.608	19.12	0.7843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			151.64990	134.608	19.12	0.2157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,300.00060	1,315.260	19.64	0.8299	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			116.40060	102.260	19.64	0.1701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			728.39300	696.506	16.14	0.7237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			171.99300	169.506	16.14	0.2763	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,522.11020	1,539.711	20.17	0.8680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			88.51020	76.711	20.17	0.1320	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			593.28200	597.252	17.61	0.6018	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			309.68200	284.252	17.61	0.3982	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,603.34430	1,621.838	20.33	0.8800	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			79.74430	68.838	20.33	0.1200	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,566.10460	1,533.913	16.00	0.9575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			19.70460	16.913	16.00	0.0425	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			492.07420	461.363	16.71	0.5651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			335.67420	334.363	16.71	0.4349	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,527.45580	1,495.070	15.84	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			21.05580	18.070	15.84	0.0454	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			472.03350	441.546	16.77	0.5490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			355.63350	354.546	16.77	0.4510	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,273.90690	1,288.825	19.58	0.8248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			120.30690	105.825	19.58	0.1752	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,077.18340	3,103.949	22.85	0.9777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			13.58340	10.949	22.85	0.0223	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			266.77010	243.115	17.94	0.3521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			690.37010	696.115	17.94	0.6479	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,082.13510	1,049.601	15.73	0.8702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			65.73510	62.601	15.73	0.1298	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,168.05070	1,135.745	15.67	0.8939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			51.65070	48.745	15.67	0.1061	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			424.70710	394.863	16.91	0.5092	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			408.30710	407.863	16.91	0.4908	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			316.31520	290.635	17.56	0.4051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			579.91520	583.635	17.56	0.5949	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			242.23450	219.735	18.15	0.3246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			755.83450	762.735	18.15	0.6754	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,531.09100	1,548.793	20.19	0.8694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			87.49100	75.793	20.19	0.1306	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,087.01910	3,113.810	22.86	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			13.41910	10.810	22.86	0.0221	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			176.96450	158.076	18.81	0.2472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			980.56450	991.076	18.81	0.7528	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,926.78150	1,948.247	20.94	0.9175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			53.18150	45.247	20.94	0.0825	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,491.77120	3,519.407	23.33	0.9864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			8.17120	6.407	23.33	0.0136	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			293.66250	268.860	17.73	0.3813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			627.26250	631.860	17.73	0.6187	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,712.99010	1,732.592	20.54	0.8944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			69.39010	59.592	20.54	0.1056	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,607.31040	2,632.690	22.18	0.9615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			23.71040	19.690	22.18	0.0385	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			234.55190	212.435	18.22	0.3158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			778.15190	785.436	18.22	0.6842	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,153.95630	2,177.027	21.36	0.9363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			40.35630	34.027	21.36	0.0637	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,150.66160	1,118.306	15.68	0.8894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			54.26160	51.306	15.68	0.1106	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			250.16240	227.275	18.08	0.3336	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			733.76240	740.275	18.08	0.6664	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,030.44990	2,052.692	21.13	0.9267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			46.84990	39.692	21.13	0.0733	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			982.68460	949.970	15.80	0.8379	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			17.18270	15.393	17.04	0.0350	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,838.88270	1,807.693	17.04	0.9650	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			461.70990	432.164	17.03	0.5162	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			430.00990	429.864	17.03	0.4838	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			283.14000	259.866	18.13	0.3506	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			751.44000	757.566	18.13	0.6494	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			519.06910	488.914	16.86	0.5608	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			367.36910	366.614	16.86	0.4392	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,511.86520	1,528.146	20.17	0.8412	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			116.96520	103.846	20.17	0.1588	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			388.68780	362.021	17.52	0.4479	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			553.58780	556.321	17.52	0.5521	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,836.13770	1,855.527	20.82	0.8862	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			81.23770	71.227	20.82	0.1138	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			82.28380	79.816	15.96	0.1461	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,117.38380	1,085.516	15.96	0.8539	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			881.53360	889.480	18.54	0.6920	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			246.63360	225.180	18.54	0.3080	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			370.53010	344.391	17.63	0.4313	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			585.43010	588.691	17.63	0.5687	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			96.42210	94.090	15.99	0.1629	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,088.42210	1,056.590	15.99	0.8371	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			664.88070	669.059	17.87	0.5911	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			361.98070	336.759	17.87	0.4089	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			330.51340	329.676	16.81	0.3934	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			617.61340	587.376	16.81	0.6066	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			531.40160	532.933	17.36	0.5067	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			485.50160	457.633	17.36	0.4933	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,206.15240	1,216.943	19.27	0.7273	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			249.95240	230.843	19.27	0.2727	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,685.82100	1,701.513	20.29	0.8125	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			166.82100	152.313	20.29	0.1875	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,995.27470	2,013.655	20.86	0.8541	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			126.27470	114.455	20.86	0.1459	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,053.44040	1,062.186	18.83	0.6817	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			304.44040	282.986	18.83	0.3183	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			483.63530	456.839	17.71	0.4642	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			642.63530	646.039	17.71	0.5358	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,214.74600	1,182.964	16.15	0.8246	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			123.74600	122.164	16.15	0.1754	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			262.71060	262.433	16.54	0.3072	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			863.71060	833.233	16.54	0.6928	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			502.80010	475.589	17.61	0.4784	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			611.80010	614.789	17.61	0.5216	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			107.68940	106.163	16.10	0.1573	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,278.68940	1,246.963	16.10	0.8427	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,853.41210	1,869.174	20.42	0.7949	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			209.91210	194.074	20.42	0.2051	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			606.17990	578.043	17.72	0.5000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			659.67990	663.143	17.72	0.5000	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,215.65870	1,225.650	19.12	0.6772	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			352.15870	330.550	19.12	0.3228	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,168.15460	2,186.461	20.94	0.8349	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			164.65460	151.361	20.94	0.1651	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			586.28320	558.505	17.81	0.4875	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			689.78320	693.605	17.81	0.5125	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			196.66090	195.551	16.39	0.2248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,203.16090	1,170.451	16.39	0.7752	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,307.37490	1,274.631	16.29	0.8067	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			160.87490	159.731	16.29	0.1933	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			43.23130	42.855	16.48	0.0647	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,055.13130	2,022.955	16.48	0.9353	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			860.00700	865.770	18.23	0.5713	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			503.70700	477.670	18.23	0.4287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,951.28580	1,919.752	16.38	0.9159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			59.68580	60.452	16.38	0.0841	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			919.85700	926.114	18.37	0.5783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			511.45700	485.414	18.37	0.4217	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,544.52960	1,510.445	16.18	0.8500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			782.61280	787.387	18.03	0.5317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			580.53010	553.073	18.05	0.4660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			788.93010	793.773	18.05	0.5340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			587.91800	560.323	18.02	0.4706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			776.31800	781.023	18.02	0.5294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			246.51880	245.759	16.53	0.2551	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			630.18650	601.849	17.84	0.4963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			708.58650	712.549	17.84	0.5037	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			650.34030	621.673	17.76	0.5082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			678.74030	682.374	17.76	0.4918	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			584.21280	556.687	18.03	0.4683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			225.08330	208.903	20.50	0.2090	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,116.61310	2,134.092	20.77	0.8133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			198.21310	183.392	20.77	0.1867	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,616.45800	1,630.232	19.95	0.7403	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			288.05800	269.532	19.95	0.2597	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,168.11880	1,135.059	16.53	0.7449	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	14.07	Put		604.68210	607.382	17.56	0.4601	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,732.60960	1,746.904	20.16	0.7596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		264.20960	246.204	20.16	0.2404	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		489.25070	463.713	18.49	0.4069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		967.65070	974.413	18.49	0.5931	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,943.48330	1,959.603	20.50	0.7910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		321.62110	301.663	19.63	0.2860	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		738.15790	708.271	17.46	0.5573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		566.55790	568.971	17.46	0.4427	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		495.49530	469.813	18.46	0.4111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		953.89530	960.513	18.46	0.5889	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		706.28210	676.681	17.56	0.5399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		74.25360	67.860	24.06	0.0732	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,296.94710	1,307.453	19.25	0.6784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		368.54710	346.753	19.25	0.3216	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		814.42280	819.544	18.11	0.5431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		566.02280	538.844	18.11	0.4569	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,470.02110	1,482.363	19.63	0.7140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		209.85520	194.435	20.65	0.1964	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,348.42000	1,315.190	16.36	0.8006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		176.82000	175.890	16.36	0.1994	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		795.74950	765.413	17.29	0.5874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		504.14950	506.113	17.29	0.4126	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,862.65360	3,888.560	24.06	0.9268	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		267.63170	249.476	20.13	0.2431	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		555.89550	558.233	17.43	0.4377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		747.49550	717.533	17.43	0.5623	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,969.21850	1,985.547	20.54	0.7945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		220.81850	204.847	20.54	0.2055	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,038.25520	2,055.135	20.65	0.8036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		479.27120	481.058	17.22	0.3999	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,657.83430	1,671.991	20.03	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		279.43430	261.291	20.03	0.2528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,175.02810	1,141.959	16.53	0.7473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		243.42810	242.658	16.53	0.2527	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,716.03170	1,730.176	20.13	0.7569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		439.27640	414.973	18.77	0.3727	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,363.50500	1,330.271	16.34	0.8048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		171.90500	170.971	16.34	0.1952	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		211.11970	210.255	16.45	0.2277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,252.71970	1,219.555	16.45	0.7723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		820.87120	790.358	17.22	0.6001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		122.92960	121.145	16.18	0.1500	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,866.81520	1,882.295	20.38	0.7802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		238.41520	221.595	20.38	0.2198	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,486.82770	3,454.864	18.76	0.9908	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	10.69	Put		5.22770	5.564	18.76	0.0092	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,087.67640	1,095.673	18.77	0.6273	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,021.95750	1,029.154	18.58	0.6024	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		484.25750	458.954	18.58	0.3976	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,146.41930	3,170.175	22.40	0.8943	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		108.71930	99.975	22.40	0.1057	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,006.68390	2,022.780	20.52	0.7847	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		243.28390	226.580	20.52	0.2153	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		693.06380	663.986	17.78	0.5156	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		696.46380	700.186	17.78	0.4844	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,319.56580	2,337.961	20.99	0.8222	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		726.04990	730.076	17.85	0.4958	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		196.16580	181.761	20.99	0.1778	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		191.74490	190.912	16.40	0.2043	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,388.34490	1,354.712	16.40	0.7957	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,361.56530	1,372.397	19.33	0.6764	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		388.16530	366.197	19.33	0.3236	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		672.64990	643.876	17.85	0.5042	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		247.15700	246.522	16.51	0.2451	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,259.15700	1,225.521	16.51	0.7549	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,425.40950	2,444.395	21.10	0.8287	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		191.00950	176.895	21.10	0.1713	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,092.71400	1,059.497	16.72	0.6957	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		337.11400	336.997	16.72	0.3043	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,167.35070	2,183.152	20.61	0.7736	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		283.85070	265.052	20.61	0.2264	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		790.05880	758.990	17.79	0.5310	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		733.55880	737.090	17.79	0.4690	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,478.54920	2,496.783	21.07	0.8085	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		762.67510	766.525	17.87	0.4795	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		235.04920	218.683	21.07	0.1915	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		222.64280	221.856	16.42	0.2124	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,479.14280	1,443.756	16.42	0.7876	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,514.83920	1,526.056	19.52	0.6737	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		431.33920	407.957	19.52	0.3263	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		769.17510	738.425	17.87	0.5205	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,313.87120	1,278.639	16.60	0.7395	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		295.47120	294.939	16.60	0.2605	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		915.00140	920.106	18.18	0.5191	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		715.50140	685.206	18.18	0.4809	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,348.37690	2,365.564	20.84	0.7835	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		278.87690	260.664	20.84	0.2165	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,333.08200	2,350.066	20.77	0.7677	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		314.88200	295.366	20.77	0.2323	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		874.55350	841.128	17.78	0.5431	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		762.75350	765.828	17.78	0.4569	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	16.70	Put		2,653.11280	2,672.146	21.22	0.8009	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		264.91280	247.446	21.22	0.1991	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		247.64490	246.925	16.42	0.2172	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,559.44490	1,522.225	16.42	0.7828	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,670.63390	1,682.527	19.72	0.6753	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		462.43390	437.827	19.72	0.3247	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		853.48710	820.319	17.86	0.5333	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		791.68710	795.019	17.86	0.4667	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		340.60840	340.250	16.63	0.2721	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,367.90840	1,330.950	16.63	0.7279	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,056.03240	1,061.933	18.43	0.5421	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		707.03240	676.133	18.43	0.4579	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,792.94330	4,819.918	24.40	0.9118	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		115.74330	105.918	24.40	0.0882	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,954.85250	1,968.065	20.13	0.7063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		427.95250	403.665	20.13	0.2937	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,121.66570	3,144.156	21.82	0.8275	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		234.76570	219.756	21.82	0.1725	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,602.52630	3,565.277	16.23	0.9862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		9.42630	9.676	16.23	0.0138	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,972.06470	1,937.826	15.68	0.8662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		128.96470	132.226	15.68	0.1338	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		720.82440	689.356	18.48	0.4557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,097.72440	1,103.756	18.48	0.5443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,700.26470	1,711.915	19.69	0.6675	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		493.36470	467.515	19.69	0.3325	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,023.33630	988.127	17.42	0.5937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		650.23630	652.527	17.42	0.4063	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,774.86920	3,799.819	23.10	0.8624	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		187.96920	175.419	23.10	0.1376	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		915.21900	881.066	17.77	0.5474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		782.11900	785.466	17.77	0.4526	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,699.42170	3,724.122	22.95	0.8589	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		192.52170	179.722	22.95	0.1411	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		865.47610	831.813	17.94	0.5249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		852.37610	856.213	17.94	0.4751	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,288.38110	4,314.840	24.08	0.8826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		161.48110	150.440	24.08	0.1174	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		491.17970	465.400	19.70	0.3313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,708.07970	1,719.800	19.70	0.6687	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		967.80050	933.108	17.60	0.5703	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		714.70050	717.508	17.60	0.4297	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		532.24700	505.264	19.43	0.3549	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,569.14700	1,579.664	19.43	0.6451	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,502.27110	3,526.278	22.57	0.8493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		205.37110	191.878	22.57	0.1507	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	13.91	Call			1,052.24070	1,016.783	17.34	0.6055	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			619.14070	621.183	17.34	0.3945	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,084.25250	5,111.916	24.32	0.9191	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			107.35250	97.516	24.32	0.0809	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,441.76080	4,467.385	24.32	0.8883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			154.86080	142.985	24.32	0.1117	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,432.28390	1,394.013	16.60	0.7352	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			339.18390	338.413	16.60	0.2648	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			945.53930	911.068	17.67	0.5607	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			742.43930	745.468	17.67	0.4393	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,479.36670	4,504.291	24.32	0.8903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			152.46670	139.891	24.32	0.1097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,298.96120	1,260.896	16.77	0.6949	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			415.86120	415.296	16.77	0.3051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,311.24630	1,273.156	16.76	0.6988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			408.14630	407.556	16.76	0.3012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,116.45580	4,142.445	23.75	0.8764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			169.55580	158.045	23.75	0.1236	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,305.09090	1,267.018	16.76	0.6969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			411.99090	411.418	16.76	0.3031	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			957.32420	921.750	17.75	0.5541	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			788.42420	791.150	17.75	0.4459	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,807.65440	1,819.947	19.84	0.6741	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			496.55440	470.547	19.84	0.3259	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			347.79920	326.765	20.85	0.2389	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,478.89920	2,496.165	20.85	0.7611	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,816.20460	2,835.567	21.31	0.7939	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			295.10460	276.167	21.31	0.2061	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			936.07750	900.749	17.82	0.5449	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			817.17750	820.149	17.82	0.4551	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			271.01990	270.167	16.40	0.2205	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,639.91990	1,600.767	16.40	0.7795	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			381.13450	380.762	16.69	0.2801	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,423.73450	1,384.862	16.69	0.7199	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,462.74680	1,422.647	16.77	0.7098	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,720.17630	1,679.556	16.44	0.7769	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			294.17630	293.156	16.44	0.2231	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,967.45340	1,980.110	20.02	0.6764	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			523.45340	496.510	20.02	0.3236	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,987.61020	3,007.091	21.44	0.7883	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			323.61020	303.491	21.44	0.2117	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,017.73590	980.650	17.82	0.5555	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			841.73590	844.250	17.82	0.4445	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,649.71040	2,667.177	20.98	0.7578	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			375.71040	353.577	20.98	0.2422	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,039.15610	1,001.828	17.74	0.5642	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			813.15610	815.428	17.74	0.4358	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			426.74680	426.247	16.77	0.2902	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,793.59320	2,810.609	21.08	0.7539	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			402.99320	379.809	21.08	0.2461	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,113.13630	1,074.453	17.73	0.5728	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			833.73630	835.253	17.73	0.4272	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,131.81980	3,150.776	21.53	0.7827	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			862.15400	863.905	17.80	0.4355	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			351.21980	329.976	21.53	0.2173	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			314.12510	312.786	16.46	0.2246	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,793.52510	1,751.986	16.46	0.7754	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,100.26040	2,112.621	20.12	0.6767	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			549.66040	521.821	20.12	0.3233	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,091.55400	1,053.105	17.80	0.5645	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			469.57370	468.505	16.82	0.2968	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,514.47370	1,473.205	16.82	0.7032	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,228.00670	1,232.829	18.56	0.5257	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			876.60670	841.129	18.56	0.4743	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,679.55110	2,634.656	14.20	0.9341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			64.35110	59.956	14.20	0.0659	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,414.53230	1,372.547	17.01	0.6672	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			569.33230	567.847	17.01	0.3328	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,206.17080	1,166.742	17.54	0.5981	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,930.57970	1,941.239	19.81	0.6454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,938.33430	1,949.058	19.82	0.6465	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			628.03500	598.134	19.79	0.3557	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,922.83500	1,933.434	19.79	0.6443	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,233.97130	3,253.995	21.63	0.7826	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			359.17130	338.695	21.63	0.2174	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			625.77970	595.939	19.81	0.3546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			770.97080	772.042	17.54	0.4019	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,775.16990	2,791.754	21.01	0.7442	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			430.36990	406.454	21.01	0.2558	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,646.50650	5,674.422	23.93	0.9025	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			151.70650	139.122	23.93	0.0975	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			623.53430	593.758	19.82	0.3535	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,943.49730	2,960.400	21.16	0.7498	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			431.79730	407.900	21.16	0.2502	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,191.31750	1,151.713	17.69	0.5817	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			853.01750	854.213	17.69	0.4183	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,281.97780	3,301.702	21.62	0.7768	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			380.27780	359.202	21.62	0.2232	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			328.80420	329.628	16.40	0.2248	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,867.10420	1,827.129	16.40	0.7752	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,247.34740	2,259.315	20.21	0.6777	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			575.64740	546.815	20.21	0.3223	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,169.50650	1,130.146	17.76	0.5737	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			881.20650	882.646	17.76	0.4263	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			510.50960	509.792	16.88	0.3026	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,562.50960	1,520.992	16.88	0.6974	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			551.50070	549.593	16.96	0.3076	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,609.00070	1,566.293	16.96	0.6924	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			592.58960	590.295	17.07	0.3115	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,660.88960	1,618.695	17.07	0.6885	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,522.16750	3,538.727	21.89	0.7534	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			477.96750	455.027	21.89	0.2466	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			884.37590	849.683	19.49	0.4225	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,808.57590	1,813.383	19.49	0.5775	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			878.91620	844.326	19.51	0.4203	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,823.11620	1,828.026	19.51	0.5797	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,876.00070	2,831.353	14.64	0.9163	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			100.20070	95.054	14.64	0.0837	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,475.90050	1,434.446	17.55	0.6287	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			800.10050	798.146	17.55	0.3713	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			881.63780	847.002	19.50	0.4214	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,815.83780	1,820.702	19.50	0.5786	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			633.88310	631.313	17.18	0.3151	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,713.08310	1,671.413	17.18	0.6849	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			671.44130	668.397	17.27	0.3185	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,753.64130	1,712.297	17.27	0.6815	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			713.18380	709.443	17.37	0.3207	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,812.08380	1,771.043	17.37	0.6793	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,221.22550	1,183.622	19.05	0.5033	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,542.72550	1,542.122	19.05	0.4967	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,228.14410	1,190.476	19.03	0.5055	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,529.64410	1,528.976	19.03	0.4945	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,224.67910	1,187.043	19.04	0.5044	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,536.17910	1,535.543	19.04	0.4956	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,682.56260	1,681.074	19.24	0.5026	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,261.36260	1,224.174	19.24	0.4974	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,371.65270	1,334.021	19.21	0.5125	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,688.65270	1,685.421	19.21	0.4875	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,378.55880	1,340.864	19.20	0.5145	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,675.55880	1,672.264	19.20	0.4855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,375.10060	1,337.438	19.20	0.5135	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,682.10060	1,678.838	19.20	0.4865	0.00	0	0
Total \$ / R Option												996.78	2	5,321,450
Total \$ / R												386,570,965.78	27,636	6,099,304
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.98700		14.01640			0.0000	0.00	0	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.13930		14.17160			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 MAXI On	16/09/2019	Foreign Exchange Future			14.30560		14.34310			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.46470		14.50520			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.64630		14.68580			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	422
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			40,686.31000	37,817.560	17.00	0.4936	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			43,046.31000	43,117.560	17.00	0.5064	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			41,570.74360	38,644.168	16.96	0.5013	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			41,930.74360	41,944.168	16.96	0.4987	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			41,126.50310	38,228.783	16.98	0.4974	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			42,486.50310	42,528.783	16.98	0.5026	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			58,421.28080	55,668.660	18.03	0.4683	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			78,261.28080	78,738.660	18.03	0.5317	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			58,053.01440	55,307.309	18.05	0.4660	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			78,893.01440	79,377.309	18.05	0.5340	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			58,791.80010	56,032.282	18.02	0.4706	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			77,631.80010	78,102.282	18.02	0.5294	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			72,760.45980	69,601.441	18.45	0.4591	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			108,450.45980	109,041.441	18.45	0.5409	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			72,420.62470	69,267.901	18.47	0.4574	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			109,110.62470	109,707.901	18.47	0.5426	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			73,101.48490	69,937.117	18.44	0.4608	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			107,791.48490	108,377.117	18.44	0.5392	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			122,947.07440	118,979.942	17.47	0.6065	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			74,427.07440	74,509.942	17.47	0.3935	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			122,477.62400	118,514.764	17.48	0.6048	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			74,957.62400	75,044.764	17.48	0.3952	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			123,418.36720	119,446.450	17.45	0.6081	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			73,898.36720	73,976.450	17.45	0.3919	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			119,052.39780	115,178.301	18.44	0.5353	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			118,472.39780	118,548.301	18.44	0.4647	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			118,676.35060	114,794.151	18.45	0.5340	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			119,096.35060	119,164.151	18.45	0.4660	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			119,429.20060	115,563.843	18.42	0.5366	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			117,849.20060	117,933.843	18.42	0.4634	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	422
£ / R	On	21/01/2019	Foreign Exchange Future		17.76790		17.76750			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future		17.79790		17.79640			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future		17.88500		17.88200			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		17.93990		17.93730			0.0000	1,255,793.00	70	395,576
£ / R	On	29/03/2019	Foreign Exchange Future		17.97390		17.97120			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future		18.02670		18.02390			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future		18.06090		18.05860			0.0000	0.00	0	120

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 Future			18.21330		18.21290			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.50740		18.51340			0.0000	0.00	0	16,660
£ / R	On	13/12/2019	Foreign Exchange Future			18.78550		18.79560			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.09660		19.10540			0.0000	0.00	0	0
Total £ / R Future												1,255,793.00	70	422,676
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			408.90740	393.331	16.09	0.7457	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			86.40740	71.231	16.09	0.2543	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,036.89620	1,026.782	17.82	0.8997	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			43.29620	34.682	17.82	0.1003	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			323.49320	306.626	15.75	0.4051	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			535.49320	521.626	15.75	0.5949	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			472.62420	457.233	15.97	0.4939	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			535.32420	517.333	15.97	0.5061	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,517.07040	3,512.514	20.39	0.9779	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			14.37040	12.414	20.39	0.0221	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,127.14100	2,117.983	18.58	0.9092	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			64.44100	57.883	18.58	0.0908	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			149.18840	137.875	17.53	0.1931	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,401.88840	1,387.975	17.53	0.8069	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,296.00460	2,287.701	18.81	0.9238	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			53.30460	47.601	18.81	0.0762	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,243.59230	1,228.450	17.28	0.7718	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			180.89230	168.350	17.28	0.2282	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			358.45070	343.096	16.36	0.4009	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			721.15070	703.196	16.36	0.5991	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			355.09090	339.750	16.37	0.3980	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			727.79090	709.850	16.37	0.6020	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			361.83790	346.467	16.35	0.4039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			714.53790	696.567	16.35	0.5961	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			611.41970	593.397	16.15	0.5198	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			492.61970	477.297	16.15	0.4802	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			650.21140	631.481	16.10	0.5062	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			564.11140	548.181	16.10	0.4938	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			667.97050	650.168	16.16	0.4952	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			616.57050	601.068	16.16	0.5048	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			617.78170	600.600	16.59	0.4380	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,034.88170	1,017.300	16.59	0.5620	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			614.17000	596.986	16.60	0.4361	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,041.27000	1,023.686	16.60	0.5639	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			621.41640	604.229	16.58	0.4399	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,028.51640	1,010.929	16.58	0.5601	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			897.15870	873.633	16.67	0.4788	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,203.75870	1,186.233	16.67	0.5212	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			893.28040	869.761	16.68	0.4773	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,209.88040	1,192.361	16.68	0.5227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			901.05180	877.527	16.67	0.4803	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,197.65180	1,180.127	16.67	0.5197	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			804.84540	776.984	17.33	0.3879	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,979.24540	1,961.484	17.33	0.6121	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			810.48340	782.579	17.31	0.3901	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,964.88340	1,947.079	17.31	0.6099	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			807.65600	779.773	17.32	0.3890	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,972.05600	1,954.273	17.32	0.6110	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,029.44340	997.989	17.91	0.4140	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,224.04340	2,201.389	17.91	0.5860	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,026.48320	995.042	17.92	0.4131	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,231.08320	2,208.442	17.92	0.5869	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,032.41230	1,000.936	17.90	0.4150	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,217.01230	2,194.336	17.90	0.5850	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												1,255,793.00	70	429,176
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12960		0.13043			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13197		0.13284			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13457		0.13550			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13707		0.13804			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13999		0.14096			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,073.37760	1,994.737	25.18	0.9435	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			30.57760	34.837	25.18	0.0565	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,203.53680	1,137.504	24.75	0.7835	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			160.73680	177.604	24.75	0.2165	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			558.87600	515.252	24.31	0.5087	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			516.07600	555.352	24.31	0.4913	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			831.64580	781.534	20.00	0.5717	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			548.04580	584.534	20.00	0.4283	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			456.97500	425.807	21.62	0.3630	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,173.37500	1,228.807	21.62	0.6370	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,437.44580	1,369.544	18.00	0.8083	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			153.84580	172.544	18.00	0.1917	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,241.84310	1,294.721	22.19	0.5496	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,865.47310	1,792.839	21.03	0.7727	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			315.37310	335.339	21.03	0.2273	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,241.57800	1,185.203	21.61	0.6115	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			691.47800	727.703	21.61	0.3885	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			791.94310	752.221	22.19	0.4504	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,147.39360	2,070.517	20.22	0.7831	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			343.59360	363.217	20.22	0.2169	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,525.75470	1,463.796	21.04	0.6418	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			721.95470	756.496	21.04	0.3582	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,063.03740	1,016.408	21.86	0.5016	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,259.23740	1,309.108	21.86	0.4984	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,356.74980	1,306.364	21.61	0.5465	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,261.04980	1,307.764	21.61	0.4535	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,007.06700	969.466	22.59	0.4367	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,911.36700	1,970.866	22.59	0.5633	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,832.37630	1,767.736	20.63	0.6709	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			736.67630	769.136	20.63	0.3291	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			15.93820		16.05450			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.06410		16.17890			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.12360		16.23930			0.0000	11,496,126.80	713	135,811
€ / R	On	29/03/2019	Foreign Exchange Future			16.11420		16.22930			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.21910		16.33510			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.25650		16.37320			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.42310		16.54350			0.0000	821,155.00	50	24,300
€ / R	On	14/08/2019	Foreign Exchange Future			16.63570		16.76180			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.75150		16.88000			0.0000	9,983,894.00	596	9,579
€ / R	On	13/12/2019	Foreign Exchange Future			17.06410		17.19910			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.37520		17.50890			0.0000	0.00	0	0
Total € / R Future												22,301,175.80	1,359	174,884
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			325.85700	404.006	15.32	0.8085	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			80.35700	42.206	15.32	0.1915	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			191.72930	218.561	15.02	0.3570	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			600.62930	512.661	15.02	0.6430	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,420.98710	3,534.821	21.36	0.9835	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			10.28710	8.421	21.36	0.0165	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			325.30740	360.563	15.40	0.4403	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			564.60740	484.163	15.40	0.5597	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			811.37380	717.586	14.97	0.7090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			172.07380	193.986	14.97	0.2910	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			492.52930	418.192	15.58	0.5071	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			393.22930	434.592	15.58	0.4929	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			487.65930	413.940	15.60	0.5034	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			398.35930	440.340	15.60	0.4966	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			497.43620	422.485	15.56	0.5108	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			388.13620	428.885	15.56	0.4892	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			146.66140	115.979	17.85	0.1807	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,237.36140	1,322.379	17.85	0.8193	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			535.89020	586.034	16.02	0.5539	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			445.19020	380.234	16.02	0.4461	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		511.59990	555.490	15.95	0.5023	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		566.69990	494.590	15.95	0.4977	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		604.49830	653.167	16.24	0.5284	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		557.69830	489.667	16.24	0.4716	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		910.31700	967.439	16.90	0.5731	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		590.33580	527.296	16.91	0.4248	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		916.83580	974.196	16.91	0.5752	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		586.87030	524.068	16.92	0.4228	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		923.37030	980.968	16.92	0.5772	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		593.81700	530.539	16.90	0.4269	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		489.28430	524.845	15.83	0.3572	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,221.08430	1,130.545	15.83	0.6428	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,121.66040	3,219.363	20.30	0.8392	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		233.46040	205.063	20.30	0.1608	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,107.91520	1,021.726	16.08	0.6013	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		586.11520	626.026	16.08	0.3987	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		770.65250	701.106	17.01	0.4581	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,018.85250	1,075.406	17.01	0.5419	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,541.04180	1,610.758	17.89	0.6294	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		638.37800	579.778	17.91	0.3693	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,548.37800	1,618.278	17.91	0.6307	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		643.71270	584.755	17.88	0.3719	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,533.71270	1,603.255	17.88	0.6281	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,179.41430	2,261.374	18.93	0.7233	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		459.41430	412.874	18.93	0.2767	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		641.04180	582.258	17.89	0.3706	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,630.30210	1,526.957	15.82	0.6695	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		581.20210	612.857	15.82	0.3305	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,797.76790	3,905.095	20.94	0.8000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,663.33760	1,730.355	17.88	0.5904	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,535.32290	3,404.847	15.41	0.9388	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		66.22290	70.747	15.41	0.0612	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		376.86790	349.195	20.94	0.2000	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		849.52170	781.735	17.89	0.4084	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,670.42170	1,737.635	17.89	0.5916	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		846.61710	779.026	17.90	0.4072	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,677.51710	1,744.925	17.90	0.5928	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		852.43760	784.455	17.88	0.4096	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		1,002.64270	932.633	18.20	0.4177	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,953.74270	2,017.433	18.20	0.5823	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		999.80550	929.940	18.21	0.4167	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,960.90550	2,024.740	18.21	0.5833	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		1,005.48190	935.334	18.19	0.4186	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,946.58190	2,010.134	18.19	0.5814	0.00	0	0
Total € / R Option											0.00	0	185,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												22,301,175.80	1,359	360,584
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.06430		10.07730			0.0000	0.00	0	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.18670		10.20140			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.32170		10.33940			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.45070		10.47040			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.59750		10.61430			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,156
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			129.39480	118.656	13.93	0.3172	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			422.09480	424.357	13.93	0.6828	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			134.77940	123.843	13.87	0.3281	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			407.47940	409.543	13.87	0.6719	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			132.06190	121.225	13.90	0.3226	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			414.76190	416.924	13.90	0.6774	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			937.30690	942.913	15.16	0.7676	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			137.04010	128.013	15.18	0.2299	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			945.64010	951.313	15.18	0.7701	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			135.39210	126.434	15.20	0.2275	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			953.99210	959.734	15.20	0.7725	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			138.70690	129.613	15.16	0.2324	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			325.36940	310.224	14.30	0.3875	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			735.96940	738.524	14.30	0.6125	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			322.41950	307.320	14.32	0.3846	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			743.01950	745.620	14.32	0.6154	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			319.49610	304.440	14.33	0.3818	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			750.09610	752.740	14.33	0.6182	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			835.10550	837.348	14.34	0.5937	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			402.48520	385.084	14.36	0.4039	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			842.08520	844.384	14.36	0.5961	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			408.54480	391.035	14.33	0.4087	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			828.14480	830.335	14.33	0.5913	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			906.39870	909.209	14.50	0.6174	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			376.79870	359.909	14.50	0.3826	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			405.50550	388.048	14.34	0.4063	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			505.78160	487.664	14.83	0.4267	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			951.48160	950.164	14.83	0.5733	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			502.66370	484.586	14.84	0.4246	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			958.36370	957.086	14.84	0.5754	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			508.91930	490.762	14.82	0.4288	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			944.61930	943.262	14.82	0.5712	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	25,156
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.55470		10.60100			0.0000	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
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.68950		10.73880			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.83560		10.88780			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.85240		10.90450			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.98910		11.04390			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,400
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			211.22370	184.876	14.59	0.4073	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			340.22370	360.176	14.59	0.5927	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			207.62080	181.547	14.61	0.4017	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			346.62080	366.847	14.61	0.5983	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			214.88130	188.262	14.56	0.4129	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			333.88130	353.562	14.56	0.5871	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			390.05960	359.417	14.81	0.4766	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			451.25960	469.917	14.81	0.5234	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			386.04850	355.585	14.83	0.4728	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			457.24850	476.085	14.83	0.5272	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			394.10820	363.289	14.80	0.4803	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			445.30820	463.789	14.80	0.5197	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			366.62800	338.796	15.62	0.3759	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			858.82800	883.196	15.62	0.6241	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			363.76050	336.062	15.64	0.3735	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			865.96050	890.461	15.64	0.6265	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			360.91550	333.349	15.65	0.3711	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			873.11550	897.749	15.65	0.6289	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			411.63760	383.421	15.70	0.3698	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,047.13760	1,071.021	15.70	0.6302	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			408.99790	380.903	15.72	0.3678	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,054.49790	1,078.503	15.72	0.6322	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			414.29580	385.962	15.68	0.3718	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,039.79580	1,063.562	15.68	0.6282	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			518.37100	486.303	16.07	0.3946	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,164.47100	1,187.203	16.07	0.6054	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			515.58540	483.628	16.08	0.3928	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,171.68540	1,194.528	16.08	0.6072	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			521.17300	488.998	16.05	0.3963	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,157.27300	1,179.898	16.05	0.6037	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,400
CF CANDCO	On	18/03/2019	Foreign Exchange Future			42.34000		52.61000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.28320		14.39000			0.0000	0.00	0	1,143

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	14/06/2019	Foreign Exchange Future			14.56210		14.67350			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.86840		14.98810			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.16160		15.28630			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.44850		15.57190			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			367.90360	307.939	16.17	0.4386	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			447.90360	494.739	16.17	0.5614	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			363.94560	304.397	16.19	0.4348	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			453.94560	501.197	16.19	0.5652	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			371.90230	311.517	16.15	0.4424	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			441.90230	488.317	16.15	0.5576	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			633.69720	566.024	17.04	0.4808	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			690.19720	733.924	17.04	0.5192	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			629.63770	562.222	17.06	0.4784	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			696.13770	740.122	17.06	0.5216	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			637.77680	569.855	17.03	0.4832	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			684.27680	727.755	17.03	0.5168	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			638.34080	577.402	18.55	0.3916	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,340.24080	1,399.001	18.55	0.6084	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			635.43730	574.753	18.57	0.3901	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,347.33730	1,406.353	18.57	0.6099	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			641.26330	580.064	18.54	0.3930	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,333.16330	1,391.664	18.54	0.6070	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			838.62540	771.168	18.87	0.4248	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,502.32540	1,559.568	18.87	0.5752	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			835.57910	768.344	18.88	0.4236	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,509.27910	1,566.744	18.88	0.5764	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			832.54520	765.536	18.89	0.4223	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,516.24520	1,573.936	18.89	0.5777	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			903.75530	839.252	19.46	0.4039	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,961.85530	2,020.752	19.46	0.5961	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			901.11570	836.750	19.47	0.4029	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,969.21570	2,028.250	19.47	0.5971	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			906.39770	841.770	19.45	0.4049	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,954.49770	2,013.270	19.45	0.5951	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.06590		2.06330			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08790		2.08530			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			767.41650	729.639	15.35	0.5864	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			472.18770	461.640	15.05	0.4704	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			639.18770	602.640	15.05	0.5296	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			434.97910	423.749	15.20	0.4415	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			701.97910	664.749	15.20	0.5585	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			400.41650	388.639	15.35	0.4136	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,430.67980	1,434.911	14.80	0.7258	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			377.67980	355.911	14.80	0.2742	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,362.91080	1,365.694	14.78	0.7082	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			409.91080	386.694	14.78	0.2918	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,500.26520	1,505.922	14.82	0.7428	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			347.26520	326.922	14.82	0.2572	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17640		2.17630			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21780		2.21780			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26240		2.26390			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30140		2.30740			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.43600		2.43560			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,119.93870	1,106.329	15.89	0.6999	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			334.24740	321.219	15.62	0.3444	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			971.24740	957.219	15.62	0.6556	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			307.59300	294.756	15.75	0.3217	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,044.59300	1,030.756	15.75	0.6783	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			282.93870	270.329	15.89	0.3001	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			547.93500	540.695	14.79	0.3552	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,170.68460	1,162.307	14.85	0.6263	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			592.68460	584.307	14.85	0.3737	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,285.63130	1,277.069	14.72	0.6632	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			507.63130	499.069	14.72	0.3368	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,225.93500	1,218.695	14.79	0.6448	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			720.41490	700.173	16.60	0.3583	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,081.41490	2,076.173	16.60	0.6417	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			773.12220	752.483	16.44	0.3797	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,934.12220	1,928.483	16.44	0.6203	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			746.27660	725.836	16.52	0.3689	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,007.27660	2,001.836	16.52	0.6311	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			724.33420	689.558	17.40	0.3059	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,050.33420	3,075.558	17.40	0.6941	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			704.77930	670.609	17.47	0.2987	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,130.77930	3,156.609	17.47	0.7013	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			744.50870	709.120	17.32	0.3133	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,970.50870	2,995.120	17.32	0.6867	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	16/03/2020	Foreign Exchange Option	2.61	Call			1,217.24420	1,196.773	17.83	0.3975	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,961.24420	2,936.773	17.83	0.6025	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,191.35240	1,170.799	17.89	0.3906	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,035.35240	3,010.800	17.89	0.6094	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,243.77960	1,223.398	17.77	0.4046	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,887.77960	2,863.398	17.77	0.5954	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.78760		1.79190			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81080		1.81560			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			543.98120	505.566	17.06	0.5071	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			524.98120	529.566	17.06	0.4929	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			499.88450	462.593	17.17	0.4768	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			580.88450	586.593	17.17	0.5232	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			591.07740	551.610	16.95	0.5379	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			472.07740	475.610	16.95	0.4621	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,115.43160	1,071.328	17.12	0.6223	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			559.43160	563.328	17.12	0.3777	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,062.17190	1,018.640	17.21	0.6025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			606.17190	610.640	17.21	0.3975	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,170.79100	1,126.149	17.02	0.6421	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			514.79100	518.149	17.02	0.3579	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13640		0.13650			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13610		0.13590			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13590		0.13560			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13510		0.13530			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13390		0.13510			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64940		1.65910			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67330		1.68360			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.53900		9.52410			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65630		9.64330			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.78500		9.77490			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.90740		9.89860			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.42320		10.40230			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			226.46570	211.032	13.33	0.4821	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			216.23720	215.227	13.33	0.5106	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			232.13720	216.227	13.33	0.4894	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			224.96530	224.909	13.32	0.5253	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			220.86530	205.909	13.32	0.4747	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			220.56570	220.032	13.33	0.5179	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			249.06870	246.215	14.31	0.4039	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			525.76870	509.915	14.31	0.5961	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			245.94680	243.044	14.33	0.3999	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			532.64680	516.744	14.33	0.6001	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			252.22790	249.424	14.29	0.4079	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			518.92790	503.124	14.29	0.5921	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			432.05790	427.530	14.23	0.5009	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			507.15790	492.530	14.23	0.4991	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			428.10170	423.539	14.25	0.4975	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			513.20170	498.539	14.25	0.5025	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			436.04450	431.555	14.22	0.5043	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			501.14450	486.555	14.22	0.4957	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			395.10960	387.654	15.04	0.4087	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			846.50960	830.254	15.04	0.5913	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			392.14320	384.663	15.05	0.4063	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			853.54320	837.263	15.05	0.5937	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			398.09520	390.664	15.02	0.4112	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			839.49520	823.264	15.02	0.5888	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			664.58550	661.839	15.66	0.5122	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			782.28550	758.639	15.66	0.4878	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			660.82970	658.031	15.67	0.5100	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			788.52970	764.831	15.67	0.4900	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			668.36300	665.673	15.65	0.5144	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			776.06300	752.473	15.65	0.4856	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32800		1.32930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33440		1.33600			0.0000	0.00	0	0
Total PULA / R Future												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	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			107.00000	120.000		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			207.00000	220.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			7.00000	20.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			160.00000	144.000		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			60.00000	44.000		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			260.00000	244.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.28260		1.27970			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28810		1.28520			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29370		1.29080			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29870		1.29580			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30380		1.30090			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15280		1.15860			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16150		1.16740			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17100		1.17690			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17970		1.18570			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18630		1.19220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.35010		10.38480			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.48630		10.52350			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			283.01990	255.731	14.28	0.5185	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			238.21990	245.631	14.28	0.4815	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			278.17100	251.041	14.30	0.5122	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			243.37100	250.941	14.30	0.4878	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			287.93100	260.485	14.27	0.5249	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			233.13100	240.385	14.27	0.4751	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			700.06570	667.345	14.14	0.7133	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			176.56570	181.045	14.14	0.2867	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	14/06/2019	Foreign Exchange Option	10.01	Call			693.48400	660.853	14.15	0.7094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			179.98400	184.553	14.15	0.2906	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			706.94000	674.128	14.14	0.7170	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			173.44000	177.828	14.14	0.2830	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46230		2.48330			0.0000	0.00	0	20,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38240		2.40000			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	20,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			20.20560	15.972	21.77	0.1426	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			266.90560	283.672	21.77	0.8574	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			18.91340	14.938	21.83	0.1347	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			275.61340	292.638	21.83	0.8653	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			21.57790	17.073	21.70	0.1509	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			258.27790	274.773	21.70	0.8491	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.90940	0.468	22.53	0.0045	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,130.90940	1,148.068	22.53	0.9955	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.86040	0.440	22.53	0.0042	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,140.86040	1,158.040	22.53	0.9958	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.96110	0.498	22.53	0.0047	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,120.96110	1,138.098	22.53	0.9953	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	20,000
Total Futures												410 126 937.80	29,063	1,426,051
Total Options												996.78	2	5,514,650
Grand Total:												410,127,934.58	29,065	6,940,701