



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/01/2019 Foreign Exchange Future			13.80080		13.79570			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.80390		13.79570			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.80400		13.79410			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.81210		13.80230			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.81360		13.80390			0.0000	2,196,362.40	159	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.83320		13.82490			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.83620		13.82810			0.0000	83,017.20	6	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.85130		13.84440			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.85620		13.84930			0.0000	1,593,463.00	115	5,899
\$ / R On 04/03/2019 Foreign Exchange Future			13.86280		13.85580			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.86440		13.85750			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.87430		13.86730			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.88580		13.87870			0.0000	297,614,351.40	21,433	530,065
\$ / R On 27/03/2019 Foreign Exchange Future			13.90100		13.89390			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.90470		13.89740			0.0000	0.00	0	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.91210		13.90430			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.91760		13.90950			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.93610		13.92680			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.95600		13.94570			0.0000	0.00	0	349
\$ / R On 30/04/2019 Foreign Exchange Future			13.96280		13.95250			0.0000	0.00	0	345
\$ / R On 31/05/2019 Foreign Exchange Future			14.01580		14.00540			0.0000	0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.02090		14.01060			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.02260		14.01230			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.03970		14.02930			0.0000	2,470,987.20	176	109,867
\$ / R	On	20/06/2019	Foreign Exchange Future			14.05000		14.03960			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.06370		14.05320			0.0000	0.00	0	333
\$ / R	On	01/07/2019	Foreign Exchange Future			14.06880		14.05830			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.07220		14.06180			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.12060		14.11010			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.12240		14.11190			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.14380		14.13310			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.17400		14.16320			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.17940		14.16850			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.18290		14.17200			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.18470		14.17380			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.20430		14.19330			0.0000	0.00	0	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.22920		14.21800			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.23280		14.22160			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.28470		14.27330			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.33750		14.32580			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.34300		14.33130			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.34670		14.33490			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.36310		14.35120			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.39590		14.38380			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.39950		14.38750			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.45320		14.44100			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.51300		14.50050			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.53990		14.52730			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.57270		14.56000			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.62480		14.61180			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.69030		14.67700			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.70960		14.69620			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.79830		14.78450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.89080		14.87660			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>303,958,181.20</b>	<b>21,889</b>	<b>775,592</b>
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call			43.49320	0.800	9.21	1.0000	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put			47.79320	0.000	9.21	0.0000	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			0.00000	0.000	9.21	0.0000	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,135.70000	1,140.800	9.21	1.0000	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			468.87580	456.899	15.79	0.9882	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			4.57580	0.799	15.79	0.0118	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			272.02550	257.559	15.59	0.7606	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			46.12550	41.559	15.59	0.2394	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			3.33300	2.889	17.14	0.0183	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			855.63300	864.989	17.14	0.9817	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,081.20110	1,071.128	19.51	0.9816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			3.50110	3.228	19.51	0.0184	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,328.24440	1,318.416	20.87	0.9890	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			2.14440	2.016	20.87	0.0110	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			44.77350	42.555	16.16	0.1870	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			440.87350	428.955	16.16	0.8130	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,666.90880	1,657.148	22.55	0.9959	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,015.85530	1,025.158	17.64	0.9901	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			808.66920	817.826	16.61	0.9745	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			4.76920	4.226	16.61	0.0255	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			599.50520	588.003	16.76	0.8952	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			23.40520	21.603	16.76	0.1048	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			12.69150	11.460	17.45	0.0593	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			103.05210	101.208	15.33	0.3726	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			249.15210	237.608	15.33	0.6274	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			283.99070	272.227	15.50	0.6713	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			87.89070	85.827	15.50	0.3287	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			1.95530	1.558	17.64	0.0099	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.80880	0.748	22.55	0.0041	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			161.72420	161.118	14.84	0.5196	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			157.82420	147.518	14.84	0.4804	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			37.51860	35.386	16.33	0.1601	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			483.61860	471.786	16.33	0.8399	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			758.79150	747.860	17.45	0.9407	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,287.24600	1,277.726	18.52	0.9597	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			12.14600	10.926	18.52	0.0403	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			606.42930	597.367	17.01	0.7734	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			84.52930	83.567	17.01	0.2266	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			220.63450	220.864	15.51	0.4859	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			262.53450	254.664	15.51	0.5141	0.00	0	22,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			417.76350	409.684	15.98	0.6095	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			192.16350	190.984	15.98	0.3905	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			20.58950	19.306	15.18	0.0620	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,039.88950	1,045.506	15.18	0.9380	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			883.00510	887.674	14.83	0.9046	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			33.70510	31.474	14.83	0.0954	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			155.67950	153.937	16.61	0.3172	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			556.37950	547.737	16.61	0.6828	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,448.57860	1,440.544	19.19	0.9304	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			27.87860	26.743	19.19	0.0696	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			771.01180	762.330	17.37	0.7808	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			100.31180	98.530	17.37	0.2192	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			968.70340	960.142	17.94	0.8437	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			68.00340	66.342	17.94	0.1563	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			168.69320	167.003	16.47	0.3386	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			519.39320	510.803	16.47	0.6614	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,794.29160	1,786.770	19.68	0.9635	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	15.63	Call		13.59160	12.970	19.68	0.0365	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		366.71410	366.600	15.29	0.5975	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		217.41410	210.400	15.29	0.4025	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		632.21700	623.183	16.78	0.7071	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		148.01700	145.983	16.78	0.2929	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		673.67650	664.638	16.95	0.7219	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		141.17650	139.038	16.95	0.2781	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,336.94090	1,328.150	18.73	0.8867	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		54.24090	52.450	18.73	0.1133	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		299.87700	297.973	15.75	0.4802	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		372.57700	363.673	15.75	0.5198	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		102.64060	100.088	17.95	0.1881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,063.94060	1,054.288	17.95	0.8119	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		396.31320	394.506	15.52	0.5565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		307.61320	298.706	15.52	0.4435	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,146.22770	3,138.757	21.76	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		4.92770	4.557	21.76	0.0112	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,225.90700	3,218.445	22.00	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		4.60700	4.245	22.00	0.0104	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,355.44470	3,347.998	22.38	0.9907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		4.14470	3.798	22.38	0.0093	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		289.51490	286.917	16.02	0.4446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		450.81490	441.117	16.02	0.5554	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		4,123.71420	4,116.340	24.63	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		2.41420	2.140	24.63	0.0051	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,522.57200	4,515.308	24.77	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		1.27200	1.108	24.77	0.0027	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		70.76650	68.593	18.58	0.1351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,312.06650	1,302.793	18.58	0.8649	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		64.51580	62.440	18.74	0.1243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,375.81580	1,366.640	18.74	0.8757	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		3,096.44400	3,088.968	21.62	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		5.14400	4.768	21.62	0.0118	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		3,086.48870	3,079.011	21.59	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		5.18870	4.811	21.59	0.0119	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		69.83710	67.676	18.60	0.1335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,321.13710	1,311.876	18.60	0.8665	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		432.24720	430.764	15.43	0.5889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		273.54720	264.964	15.43	0.4111	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,709.18790	2,701.616	20.67	0.9818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		7.88790	7.416	20.67	0.0182	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		78.67950	76.393	18.40	0.1486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,239.97950	1,230.593	18.40	0.8514	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,425.22250	3,417.783	22.58	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		3.92250	3.583	22.58	0.0087	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		529.15100	528.604	15.19	0.6669	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	13.55	Put			200.45100	192.804	15.19	0.3331	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			890.70510	893.947	14.54	0.8624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			62.00510	58.147	14.54	0.1376	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,433.43370	2,425.669	20.30	0.9728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			12.13370	11.469	20.30	0.0272	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,662.63130	1,653.933	19.25	0.9165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			41.33130	39.733	19.25	0.0835	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			809.90700	812.244	14.65	0.8299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			81.20700	76.444	14.65	0.1701	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			560.25700	560.024	15.12	0.6893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			181.55700	174.224	15.12	0.3107	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			499.22610	498.385	15.26	0.6442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			220.52610	212.585	15.26	0.3558	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			132.14100	129.380	17.52	0.2342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			903.44100	893.580	17.52	0.7658	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			72.66490	70.463	18.54	0.1384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,293.96490	1,284.663	18.54	0.8616	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			674.72390	675.645	14.89	0.7619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			126.02390	119.845	14.89	0.2381	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,681.39930	1,672.732	19.28	0.9188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			40.09930	38.532	19.28	0.0812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,976.30210	1,968.063	19.68	0.9470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			25.00210	23.863	19.68	0.0530	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,195.37980	1,185.923	18.29	0.8423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			84.07980	81.723	18.29	0.1577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			236.50150	233.671	16.42	0.3798	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			557.80150	547.871	16.42	0.6202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,121.15980	2,113.095	19.88	0.9571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			19.85980	18.895	19.88	0.0429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			171.50120	168.611	17.04	0.2921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			742.80120	732.811	17.04	0.7079	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			106.82170	104.231	17.88	0.1948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,038.12170	1,028.431	17.88	0.8052	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,204.26980	1,194.828	18.31	0.8441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			82.96980	80.628	18.31	0.1559	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			625.98320	626.416	14.99	0.7328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			147.28320	140.616	14.99	0.2672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			178.28620	175.385	16.96	0.3017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			719.58620	709.585	16.96	0.6983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,107.45030	1,112.530	14.25	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			28.75030	26.730	14.25	0.0736	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,403.31350	1,394.181	18.81	0.8801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			62.01350	59.981	18.81	0.1199	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			367.32360	365.269	15.61	0.5289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			338.62360	329.469	15.61	0.4711	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			35.51840	34.070	19.38	0.0729	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	15.60	Put			1,756.81840	1,748.270	19.38	0.9271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,569.35560	1,560.500	19.12	0.9046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			48.05560	46.300	19.12	0.0954	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,029.55180	1,019.850	17.86	0.8029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			108.25180	105.650	17.86	0.1971	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			593.17230	583.205	16.54	0.6391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			221.87230	219.005	16.54	0.3609	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			487.58870	486.632	15.29	0.6350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			228.88870	220.832	15.29	0.3650	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			750.59780	740.610	17.06	0.7110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			169.29780	166.410	17.06	0.2890	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			381.60990	379.675	15.56	0.5427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			322.90990	313.875	15.56	0.4573	94,162.62	300	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.83240	3.496	22.67	0.0085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,455.13240	3,447.696	22.67	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,771.42360	5,764.302	24.77	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.12360	0.102	24.77	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			395.13980	385.657	15.80	0.5163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			323.83980	321.457	15.80	0.4837	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,315.89730	2,308.031	20.14	0.9677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			14.59730	13.831	20.14	0.0323	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,430.91300	1,421.823	18.88	0.8843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			59.61300	57.623	18.88	0.1157	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			54.17790	52.291	19.01	0.1061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,495.47790	1,486.491	19.01	0.8939	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			53.37320	51.503	19.03	0.1047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,504.67320	1,495.703	19.03	0.8953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			54.99320	53.090	19.00	0.1075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,486.29320	1,477.290	19.00	0.8925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			285.90830	283.290	16.05	0.4404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			457.20830	447.489	16.05	0.5596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,081.99790	2,088.663	17.28	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			3.29790	2.863	17.28	0.0087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,823.44220	1,830.014	16.03	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			4.74220	4.214	16.03	0.0132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			163.84000	156.833	15.05	0.2887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			592.54000	592.633	15.05	0.7113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,380.91940	2,387.675	18.72	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			2.21940	1.875	18.72	0.0055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,548.86300	3,555.934	22.27	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.16300	0.134	22.27	0.0004	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,141.74130	2,148.426	17.56	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			3.04130	2.626	17.56	0.0079	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			766.26970	756.290	17.11	0.7172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			164.96970	162.090	17.11	0.2828	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,143.77620	1,149.087	14.21	0.9343	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	12.76	Put			25.07620	23.287	14.21	0.0657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			416.56660	414.938	15.47	0.5750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			287.86660	279.138	15.47	0.4250	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,168.79840	1,159.302	18.22	0.8366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			87.49840	85.102	18.22	0.1634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,384.96990	1,375.809	18.76	0.8772	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			63.66990	61.609	18.76	0.1228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			585.98920	586.017	15.07	0.7069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			167.28920	160.217	15.07	0.2931	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,615.87130	1,607.095	19.18	0.9107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			44.57130	42.896	19.18	0.0893	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			629.39690	619.404	16.67	0.6573	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			208.09690	205.204	16.67	0.3427	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,700.20280	1,691.566	19.30	0.9209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			38.90280	37.366	19.30	0.0791	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,417.54080	1,423.945	14.05	0.9733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			8.84080	8.145	14.05	0.0267	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			362.65140	360.561	15.62	0.5243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			343.95140	334.761	15.62	0.4757	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,378.37030	1,384.734	13.92	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			9.67030	8.934	13.92	0.0292	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			344.41860	342.183	15.68	0.5061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			365.71860	356.383	15.68	0.4939	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,357.54140	1,348.337	18.69	0.8727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			66.24140	64.137	18.69	0.1273	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,205.98430	3,198.521	21.94	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			4.68430	4.321	21.94	0.0106	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			173.73460	170.840	17.01	0.2953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			735.03460	725.040	17.01	0.7047	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			932.46710	936.128	14.48	0.8772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			53.76710	50.328	14.48	0.1228	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,018.47570	1,022.900	14.37	0.9039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			39.77570	37.100	14.37	0.0961	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			304.35010	301.840	15.92	0.4618	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			425.65010	416.039	15.92	0.5382	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			213.50800	210.623	16.62	0.3499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			614.80800	604.823	16.62	0.6501	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			154.61970	151.768	17.24	0.2677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			805.91970	795.968	17.24	0.7323	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,625.20460	1,616.444	19.20	0.9119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			43.90460	42.244	19.20	0.0881	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,215.94540	3,208.483	21.97	0.9895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			4.64540	4.283	21.97	0.0105	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			105.40890	102.831	17.91	0.1926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,046.70890	1,037.031	17.91	0.8074	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,034.10420	2,025.937	19.76	0.9513	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	15.89	Call			22.80420	21.737	19.76	0.0487	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,624.67400	3,617.255	23.16	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			3.37400	3.055	23.16	0.0074	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			195.13770	192.233	16.79	0.3251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			666.43770	656.433	16.79	0.6749	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,813.71950	1,805.256	19.46	0.9329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			32.41950	31.056	19.46	0.0671	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,728.94940	2,721.389	20.69	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			7.64940	7.189	20.69	0.0177	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			148.71990	145.887	17.31	0.2590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			830.01990	820.087	17.31	0.7410	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,267.06610	2,259.153	20.08	0.9653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			15.76610	14.953	20.08	0.0347	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,001.02280	1,005.303	14.39	0.8989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			42.32280	39.503	14.39	0.1011	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			160.75170	157.882	17.16	0.2767	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			782.05170	772.082	17.16	0.7233	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,140.55810	2,132.515	19.91	0.9582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			19.25810	18.315	19.91	0.0418	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			833.74860	836.366	14.62	0.8400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			75.04860	70.566	14.62	0.1600	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,957.08020	1,948.816	19.66	0.9455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			25.78020	24.616	19.66	0.0545	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			653.56540	654.273	14.93	0.7495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			134.86540	128.473	14.93	0.2505	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			733.08960	734.586	14.78	0.7935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			104.38960	98.786	14.78	0.2065	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,512.02760	2,504.324	20.41	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			10.72760	10.124	20.41	0.0243	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			442.93700	441.553	15.40	0.5981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			264.23700	255.753	15.40	0.4019	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			104.01630	101.450	17.93	0.1903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,055.31630	1,045.650	17.93	0.8097	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			453.81560	452.534	15.37	0.6074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			255.11560	246.734	15.37	0.3926	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			117.24620	114.576	17.73	0.2113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			978.54620	968.776	17.73	0.7887	0.00	0	24,325
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			9.72660	8.774	15.52	0.0244	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,693.62660	1,699.774	15.52	0.9756	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			340.71090	338.878	16.09	0.4731	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			446.81090	437.878	16.09	0.5269	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			190.73110	188.407	17.26	0.2984	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			796.83110	787.407	17.26	0.7016	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			390.51370	389.009	15.82	0.5224	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			376.61370	368.009	15.82	0.4776	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,599.37380	1,590.504	19.31	0.8827	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			66.77380	65.204	19.31	0.1173	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			279.06230	277.181	16.62	0.4004	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			581.66230	572.481	16.62	0.5996	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,935.50390	1,926.977	19.92	0.9213	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			42.90390	41.677	19.92	0.0787	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			636.28350	637.080	15.31	0.7018	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			188.88350	182.380	15.31	0.2982	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			376.60530	368.151	15.88	0.4718	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			404.00530	402.851	15.88	0.5282	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			724.70610	715.355	17.09	0.6665	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			222.10610	220.055	17.09	0.3335	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			71.18000	67.310	14.79	0.1420	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			968.58000	972.010	14.79	0.8580	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			935.24580	925.874	17.70	0.7429	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			162.64580	160.574	17.70	0.2571	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			263.64990	261.708	16.74	0.3828	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			616.24990	607.008	16.74	0.6172	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			85.61500	81.444	14.85	0.1611	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			939.91500	943.544	14.85	0.8389	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			335.27800	327.382	15.83	0.4235	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			484.77800	484.982	15.83	0.5765	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			699.63970	690.274	17.02	0.6377	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			259.13970	257.874	17.02	0.3623	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			551.66670	542.678	16.50	0.5453	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			368.46670	368.778	16.50	0.4547	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,267.77330	1,257.026	18.52	0.7678	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			173.47330	173.026	18.52	0.2322	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,767.06350	1,756.151	19.55	0.8479	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			109.56350	108.951	19.55	0.1521	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,087.41850	2,076.516	20.14	0.8855	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			79.91850	79.316	20.14	0.1145	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,105.68410	1,095.084	18.07	0.7224	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			218.18410	217.883	18.07	0.2776	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			370.65390	371.265	16.88	0.4272	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			668.15390	658.465	16.88	0.5728	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,066.10640	1,072.142	15.12	0.8248	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			113.60640	109.342	15.12	0.1752	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			261.25550	254.482	15.62	0.3233	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			723.75550	727.282	15.62	0.6767	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			387.58580	388.320	16.77	0.4421	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			635.08580	625.520	16.77	0.5579	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			97.39250	93.516	15.07	0.1552	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,129.89250	1,136.316	15.07	0.8448	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,932.53610	1,921.328	19.73	0.8268	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			147.93610	147.128	19.73	0.1732	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			485.89160	486.709	16.91	0.4693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			680.49160	670.909	16.91	0.5307	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,269.14170	1,258.276	18.40	0.7128	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			264.54170	264.077	18.40	0.2872	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,257.69720	2,246.478	20.27	0.8637	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			113.09720	112.278	20.27	0.1363	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			467.95470	468.651	17.00	0.4561	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			712.55470	702.851	17.00	0.5439	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			187.72270	182.260	15.41	0.2296	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,053.12270	1,058.060	15.41	0.7704	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,156.38840	1,161.946	15.31	0.8052	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			150.98840	146.146	15.31	0.1948	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			38.23950	36.811	15.74	0.0609	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,908.83950	1,917.711	15.74	0.9391	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			892.70950	882.561	17.45	0.6050	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			395.00950	395.161	17.45	0.3950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,803.37370	1,811.880	15.55	0.9202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			54.07370	52.180	15.55	0.0798	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			954.10210	943.795	17.61	0.6110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			403.40210	403.495	17.61	0.3890	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,390.91490	1,397.341	15.20	0.8525	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			808.72290	798.801	17.24	0.5627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			464.72180	465.180	17.26	0.4349	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			815.42180	805.480	17.26	0.5651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			471.34350	471.844	17.22	0.4397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			802.04350	792.144	17.22	0.5603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			238.64630	232.561	15.57	0.2627	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			509.43750	510.183	17.03	0.4667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			730.13750	720.483	17.03	0.5333	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			527.72340	528.591	16.94	0.4793	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			698.42340	688.891	16.94	0.5207	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			468.02290	468.501	17.24	0.4373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			161.83220	160.925	19.81	0.1783	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,201.40200	2,190.081	20.10	0.8425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			140.70200	139.781	20.10	0.1575	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,684.17310	1,672.970	19.25	0.7730	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			213.47310	212.670	19.25	0.2270	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,017.94630	1,022.261	15.57	0.7373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			618.94830	609.759	16.71	0.4870	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,803.86650	1,792.612	19.45	0.7918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			193.16650	192.312	19.45	0.2082	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			383.92230	383.908	17.73	0.3738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,004.62230	994.208	17.73	0.6262	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,022.53220	2,011.225	19.81	0.8217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			241.51560	240.801	18.94	0.2528	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			607.79900	609.216	16.61	0.5317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			578.49900	569.516	16.61	0.4683	0.00	0	143,900

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	14.63	Call			389.38960	389.403	17.70	0.3781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			990.08960	979.703	17.70	0.6219	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			578.24830	579.459	16.71	0.5130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			49.57020	48.394	23.48	0.0572	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,351.33440	1,340.382	18.54	0.7122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			280.63440	280.082	18.54	0.2878	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			842.45610	832.436	17.33	0.5746	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			451.75610	452.136	17.33	0.4254	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,532.21560	1,521.101	18.94	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			149.81370	148.897	19.97	0.1666	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,196.18670	1,201.562	15.39	0.7986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			166.88670	161.862	15.39	0.2014	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			661.92940	663.737	16.43	0.5643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			512.62940	504.037	16.43	0.4357	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,980.27020	3,968.694	23.48	0.9428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			195.93930	195.090	19.43	0.2108	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			567.24600	558.323	16.58	0.4629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			616.54600	618.023	16.58	0.5371	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,049.15470	2,037.843	19.86	0.8249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			158.45470	157.543	19.86	0.1751	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,120.51370	2,109.197	19.97	0.8334	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			486.38640	477.963	16.36	0.4220	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,726.67550	1,715.449	19.32	0.7799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			205.97550	205.149	19.32	0.2201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,024.73980	1,029.099	15.57	0.7399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			235.43980	229.399	15.57	0.2601	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,786.63930	1,775.390	19.43	0.7892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			340.69110	340.441	18.03	0.3389	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,211.17880	1,216.638	15.37	0.8032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			161.87880	156.938	15.37	0.1968	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			202.04920	196.470	15.48	0.2324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,101.34920	1,106.170	15.48	0.7676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			685.68640	687.663	16.36	0.5780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			111.61490	107.641	15.20	0.1475	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,943.13550	1,931.843	19.68	0.8114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			172.43550	171.543	19.68	0.1886	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,344.24900	3,354.534	18.45	0.9915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.94900	4.834	18.45	0.0085	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,131.39110	1,120.741	18.03	0.6611	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,060.73920	1,050.214	17.83	0.6353	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			380.33920	380.214	17.83	0.3647	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,255.95440	3,244.533	21.89	0.9139	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			75.55440	74.533	21.89	0.0861	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,084.86450	2,073.370	19.84	0.8144	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			178.06450	177.070	19.84	0.1856	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			568.10980	569.015	16.96	0.4883	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	28/06/2019	Foreign Exchange Option	14.20	Put			714.90980	705.315	16.96	0.5117	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,407.52120	2,396.002	20.33	0.8495	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			746.27480	736.558	17.05	0.5238	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			140.72120	139.702	20.33	0.1505	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			181.74990	176.524	15.44	0.2066	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,234.94990	1,240.224	15.44	0.7934	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,416.11490	1,404.986	18.63	0.7089	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			299.31490	298.687	18.63	0.2911	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			549.47480	550.258	17.05	0.4762	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			238.57270	232.560	15.57	0.2513	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,106.87270	1,111.360	15.57	0.7487	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,515.39600	2,503.942	20.46	0.8551	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			137.19600	136.142	20.46	0.1449	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			946.12710	949.463	15.85	0.6831	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			334.32710	327.263	15.85	0.3169	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,243.49660	2,231.751	19.94	0.8014	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			213.59660	212.351	19.94	0.1986	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			659.90110	660.554	17.00	0.5067	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			749.80110	739.954	17.00	0.4933	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,563.87830	2,552.096	20.41	0.8345	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			780.53860	770.576	17.07	0.5044	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			173.97830	172.696	20.41	0.1655	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			213.45540	207.706	15.52	0.2156	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,323.55540	1,328.306	15.52	0.7844	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,569.74500	1,558.341	18.84	0.7034	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			339.84500	338.941	18.84	0.2966	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			640.63860	641.176	17.07	0.4956	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			288.16210	281.547	15.71	0.2679	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,160.06210	1,163.947	15.71	0.7321	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			939.45310	928.758	17.43	0.5451	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			592.55310	592.558	17.43	0.4549	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,427.61100	2,415.528	20.17	0.8102	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			210.71100	209.328	20.17	0.1898	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,408.92100	2,396.567	20.10	0.7940	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			242.12100	240.567	20.10	0.2060	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			740.88660	741.328	17.02	0.5211	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			777.68660	767.328	17.02	0.4789	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,737.66050	2,725.294	20.57	0.8256	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			200.86050	199.294	20.57	0.1744	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			238.61700	232.315	15.56	0.2205	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,401.81700	1,406.315	15.56	0.7795	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,726.80840	1,714.730	19.07	0.7029	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			370.00840	368.730	19.07	0.2971	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			721.16400	721.495	17.10	0.5108	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			807.96400	797.495	17.10	0.4892	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			333.83880	326.779	15.78	0.2800	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	02/09/2019	Foreign Exchange Option	13.29	Call			1,212.33880	1,216.179	15.78	0.7200	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,084.68340	1,073.359	17.71	0.5677	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			586.68340	586.259	17.71	0.4323	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,905.29400	4,893.409	23.59	0.9288	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			79.09400	78.109	23.59	0.0712	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,016.01030	2,003.373	19.45	0.7332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			339.31030	337.673	19.45	0.2668	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,216.76390	3,204.021	21.25	0.8490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			180.06390	178.321	21.25	0.1510	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,451.97190	3,462.961	15.86	0.9870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			8.67190	8.661	15.86	0.0130	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,823.03770	1,830.411	15.12	0.8647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			129.73770	126.111	15.12	0.1353	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			600.19590	599.497	17.76	0.4306	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,126.89590	1,115.197	17.76	0.5694	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,754.94750	1,742.467	19.04	0.6942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			398.24750	396.767	19.04	0.3058	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			882.40310	883.293	16.66	0.5756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			659.10310	648.993	16.66	0.4244	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,879.50380	3,866.756	22.55	0.8809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			142.80380	141.056	22.55	0.1191	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			780.08040	780.327	17.02	0.5264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			796.78040	786.027	17.02	0.4736	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,803.09050	3,790.342	22.40	0.8778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			146.39050	144.642	22.40	0.1222	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			733.32630	733.309	17.19	0.5027	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			870.02630	859.009	17.19	0.4973	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,398.03780	4,385.327	23.51	0.8995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			121.33780	119.627	23.51	0.1005	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			396.35200	394.865	19.06	0.3046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,763.05200	1,750.565	19.06	0.6954	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			829.70740	830.259	16.84	0.5507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			726.40740	715.959	16.84	0.4493	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			432.19690	430.816	18.78	0.3282	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,618.89690	1,606.516	18.78	0.6718	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,603.26500	3,590.512	22.01	0.8690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			156.56500	154.812	22.01	0.1310	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			909.94380	911.011	16.58	0.5881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			626.64380	616.711	16.58	0.4119	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,199.62710	5,187.313	23.51	0.9350	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			72.92710	71.613	23.51	0.0650	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,547.11650	4,534.481	23.51	0.9073	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			110.41650	108.781	23.51	0.0927	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,275.43690	1,278.815	15.76	0.7281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			332.13690	324.515	15.76	0.2719	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			808.66420	809.086	16.92	0.5405	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	14.14	Put			755.36420	744.786	16.92	0.4595	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,584.53120	4,571.915	23.51	0.9091	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			107.83120	106.215	23.51	0.0909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,144.37670	1,146.982	15.94	0.6845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			411.07670	402.682	15.94	0.3155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,156.41840	1,159.095	15.92	0.6887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			403.11840	394.795	15.92	0.3113	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,225.07660	4,212.348	23.22	0.8936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			128.37660	126.648	23.22	0.1064	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,150.38590	1,153.029	15.93	0.6866	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			407.08590	398.729	15.93	0.3134	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			819.91660	819.785	17.00	0.5341	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			801.91660	790.585	17.00	0.4659	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,862.83950	1,850.966	19.20	0.7002	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			400.83950	400.166	19.20	0.2998	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			271.72530	270.124	20.19	0.2139	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,553.72530	2,540.924	20.19	0.7861	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,899.67610	2,886.525	20.66	0.8176	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			227.67610	225.725	20.66	0.1824	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			799.78840	799.669	17.07	0.5244	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			831.78840	820.469	17.07	0.4756	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			261.86500	255.221	15.57	0.2239	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,479.86500	1,484.421	15.57	0.7761	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			374.43310	366.689	15.87	0.2881	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,266.03310	1,269.489	15.87	0.7119	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			420.28070	411.990	15.96	0.2986	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,303.58070	1,306.690	15.96	0.7014	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,558.13780	1,562.306	15.63	0.7735	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			284.83780	277.606	15.63	0.2265	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,022.72390	2,009.853	19.36	0.7014	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			426.02390	424.553	19.36	0.2986	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,070.60420	3,056.738	20.81	0.8110	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			253.90420	251.438	20.81	0.1890	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			878.40120	877.740	17.09	0.5365	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			855.10120	843.040	17.09	0.4635	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,724.66080	2,711.002	20.35	0.7815	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			297.96080	295.702	20.35	0.2185	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			898.66550	898.115	17.02	0.5457	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			825.36550	813.415	17.02	0.4543	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,867.13890	2,852.919	20.45	0.7767	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			322.93890	320.419	20.45	0.2233	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			969.47310	969.178	17.01	0.5557	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			843.67310	831.678	17.01	0.4443	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,213.89550	3,199.707	20.93	0.8042	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			873.18690	861.071	17.09	0.4531	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			279.69550	277.207	20.93	0.1958	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	29/11/2019	Foreign Exchange Option	13.00	Put			304.65010	296.727	15.67	0.2279	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,630.45010	1,634.226	15.67	0.7721	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,155.63650	2,141.541	19.47	0.7007	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			451.43650	449.041	19.47	0.2993	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			948.98690	948.571	17.09	0.5469	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			463.28060	453.653	16.03	0.3052	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,354.58060	1,356.653	16.03	0.6948	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,252.54090	1,239.230	17.87	0.5471	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			747.44090	745.930	17.87	0.4529	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,509.84630	2,520.620	13.23	0.9415	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			48.64630	47.520	13.23	0.0585	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,256.22330	1,257.499	16.24	0.6564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			565.02330	554.399	16.24	0.3436	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,058.99180	1,058.987	16.82	0.5828	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,979.75780	1,965.459	19.17	0.6687	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,987.66040	1,973.355	19.18	0.6698	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			523.06500	520.671	19.16	0.3324	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,971.86500	1,957.571	19.16	0.6676	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,318.61860	3,304.136	21.08	0.8030	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			289.81860	287.236	21.08	0.1970	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			520.95780	518.558	19.17	0.3313	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			777.79180	765.887	16.82	0.4172	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,846.34640	2,831.824	20.38	0.7669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			347.54640	344.924	20.38	0.2331	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,758.29060	5,744.593	23.18	0.9184	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			109.49060	107.693	23.18	0.0816	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			518.86040	516.456	19.18	0.3302	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,015.43680	3,000.593	20.52	0.7720	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			349.23680	346.493	20.52	0.2280	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,045.18210	1,044.751	16.99	0.5657	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			861.38210	848.851	16.99	0.4343	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,363.58240	3,348.774	21.03	0.7975	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			307.38240	304.674	21.03	0.2025	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			324.19500	315.873	15.69	0.2287	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,707.99500	1,711.773	15.69	0.7713	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,301.95590	2,287.205	19.57	0.7008	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			475.75590	473.105	19.57	0.2992	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,024.45460	1,023.894	17.06	0.5574	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			890.65460	877.994	17.06	0.4426	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			504.82000	494.508	16.11	0.3110	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,402.32000	1,404.008	16.11	0.6890	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			544.45540	534.205	16.21	0.3163	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,445.45540	1,447.405	16.21	0.6837	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			584.35050	574.766	16.32	0.3204	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,494.85050	1,497.765	16.32	0.6796	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,599.18360	3,583.912	21.33	0.7731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			396.48360	393.812	21.33	0.2269	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			756.47940	755.109	18.82	0.4016	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,839.17940	1,825.209	18.82	0.5984	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			751.47710	750.086	18.85	0.3994	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,854.17710	1,840.186	18.85	0.6006	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,697.75860	2,706.926	13.62	0.9242	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			80.45860	77.026	13.62	0.0758	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,314.66430	1,316.611	16.83	0.6162	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			797.36430	786.711	16.83	0.3838	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			753.97020	752.589	18.83	0.4005	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,846.67020	1,832.689	18.83	0.5995	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			623.47980	614.573	16.43	0.3239	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,543.47980	1,547.273	16.43	0.6761	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			660.05090	651.605	16.52	0.3275	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,581.85090	1,586.405	16.52	0.6725	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			700.10300	692.248	16.63	0.3297	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,637.10300	1,642.548	16.63	0.6703	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,069.43120	1,070.963	18.36	0.4855	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,553.23120	1,541.363	18.36	0.5145	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,075.93000	1,077.506	18.34	0.4878	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,539.73000	1,527.906	18.34	0.5122	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,072.67130	1,074.225	18.35	0.4867	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,546.47130	1,534.625	18.35	0.5133	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,692.31730	1,680.682	18.55	0.5203	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,106.81730	1,108.982	18.55	0.4797	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,210.08070	1,213.439	18.53	0.4957	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,693.48070	1,682.639	18.53	0.5043	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,216.59600	1,220.007	18.51	0.4978	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,679.99600	1,669.207	18.51	0.5022	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,213.32930	1,216.718	18.52	0.4967	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,686.72930	1,675.918	18.52	0.5033	0.00	0	0
<b>Total \$ / R Option</b>												<b>94,162.62</b>	<b>300</b>	<b>5,278,891</b>
<b>Total \$ / R</b>												<b>304,052,343.82</b>	<b>22,189</b>	<b>6,054,483</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.88580		13.87870			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.03970		14.02930			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.20430		14.19330			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.36310		14.35120			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.53990		14.52730			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>422</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			28,951.49260	28,691.711	16.02	0.4446	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			45,081.49260	44,111.711	16.02	0.5554	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			29,684.85800	29,429.283	15.97	0.4532	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			43,814.85800	42,849.283	15.97	0.5468	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	18/03/2019	Foreign Exchange Option	14.03	Call			29,316.00900	29,058.403	16.00	0.4489	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			44,446.00900	43,478.403	16.00	0.5511	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			46,802.28640	46,850.074	17.24	0.4373	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			80,872.28640	79,880.074	17.24	0.5627	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			46,472.17960	46,518.032	17.26	0.4349	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			81,542.17960	80,548.032	17.26	0.5651	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			47,134.34660	47,184.445	17.22	0.4397	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			80,204.34660	79,214.445	17.22	0.5603	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			60,636.80400	60,570.188	17.74	0.4341	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			111,306.80400	110,140.188	17.74	0.5659	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			60,327.36190	60,259.096	17.75	0.4323	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			111,997.36190	110,829.096	17.75	0.5677	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			60,947.92420	60,882.518	17.72	0.4359	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			110,617.92420	109,452.518	17.72	0.5641	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			108,126.39370	108,139.808	16.75	0.5916	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			75,006.39370	73,829.808	16.75	0.4084	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			107,677.12120	107,688.152	16.77	0.5898	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			75,557.12120	74,378.152	16.77	0.4102	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			108,577.59210	108,593.938	16.74	0.5933	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			74,457.59210	73,283.938	16.74	0.4067	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			104,131.11100	104,149.739	17.72	0.5180	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			119,401.11100	118,159.739	17.72	0.4820	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			103,765.24410	103,781.334	17.73	0.5166	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			120,035.24410	118,791.334	17.73	0.4834	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			104,499.02320	104,519.577	17.71	0.5194	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			118,769.02320	117,529.577	17.71	0.4806	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>422</b>
£ / R	On	18/01/2019	Foreign Exchange Future			17.81860	17.97180		0.0000		178,186.00	10	0	
£ / R	On	21/01/2019	Foreign Exchange Future			17.82360	17.82020		0.0000		0.00	0	4,112	
£ / R	On	31/01/2019	Foreign Exchange Future			17.84240	17.83530		0.0000		481,744.80	27	27	
£ / R	On	28/02/2019	Foreign Exchange Future			17.92080	17.91890		0.0000		89,604.00	5	47	
£ / R	On	18/03/2019	Foreign Exchange Future			17.97510	17.97290		0.0000		233,676.30	13	394,778	
£ / R	On	29/03/2019	Foreign Exchange Future			18.00980	18.00710		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.06760	18.06070		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.10400	18.09520		0.0000		0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			18.25490	18.24610		0.0000		0.00	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.55190	18.54180		0.0000		13,821,165.50	745	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.83320	18.82220		0.0000		0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future			19.14670	19.13150		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>14,804,376.60</b>	<b>800</b>	<b>420,827</b>
£ / R	On	18/01/2019	Foreign Exchange Option	17.97	Call		0.00000	0.000	12.10	0.0000	0.00	0	0	
£ / R	On	18/01/2019	Foreign Exchange Option	17.97	Put		0.00000	151.400	12.10	1.0000	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put		299.06890	287.920	16.19	0.8421	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call		29.26890	21.520	16.19	0.1579	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		969.53900	963.247	17.61	0.9382	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		14.83900	15.647	17.61	0.0618	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		246.61060	241.357	14.82	0.3788	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		495.51060	492.157	14.82	0.6212	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		426.81640	423.263	15.10	0.5030	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		453.91640	448.163	15.10	0.4970	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,475.03810	3,473.025	20.08	0.9839	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		7.93810	8.125	20.08	0.0161	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,068.36600	2,064.513	17.71	0.9284	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		41.26600	39.613	17.71	0.0716	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		110.59900	107.931	16.64	0.1725	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,327.69900	1,322.831	16.64	0.8275	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,240.43670	2,237.059	18.01	0.9409	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		33.33670	32.159	18.01	0.0591	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,166.09140	1,161.181	16.41	0.7904	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		138.99140	136.281	16.41	0.2096	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		310.25310	306.759	15.50	0.3988	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		637.35310	631.659	15.50	0.6012	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		306.87960	303.394	15.51	0.3955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		643.97960	638.294	15.51	0.6045	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		313.65780	310.160	15.48	0.4021	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		630.75780	625.059	15.48	0.5979	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		529.17650	523.933	15.31	0.5131	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		446.27650	443.733	15.31	0.4869	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		567.22530	560.069	15.29	0.4976	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		517.92530	517.669	15.29	0.5024	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		585.59050	577.646	15.36	0.4858	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		570.79050	571.646	15.36	0.5142	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		567.59280	568.043	15.87	0.4397	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		951.49280	943.143	15.87	0.5603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		563.93970	564.369	15.87	0.4377	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		957.83970	949.469	15.87	0.5623	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		571.26580	571.737	15.86	0.4418	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		945.16580	936.837	15.86	0.5582	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		838.23810	837.140	15.95	0.4817	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,116.43810	1,105.240	15.95	0.5183	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		834.30680	833.193	15.95	0.4801	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,122.50680	1,111.293	15.95	0.5199	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		842.17930	841.103	15.94	0.4833	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,110.37930	1,099.203	15.94	0.5167	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		736.14560	729.929	16.55	0.3842	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,883.94560	1,866.729	16.55	0.6158	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		741.74530	735.537	16.54	0.3865	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,869.54530	1,852.337	16.54	0.6135	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	19.96	Call			738.94020	732.728	16.54	0.3854	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,876.74020	1,859.528	16.54	0.6146	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			942.33460	940.336	17.08	0.4105	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,110.83460	2,093.636	17.08	0.5895	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			939.39810	937.381	17.09	0.4095	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,117.89810	2,100.681	17.09	0.5905	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			945.27240	943.293	17.07	0.4115	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,103.77240	2,086.593	17.07	0.5885	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,500</b>
<b>Total £ / R</b>												<b>14,804,376.60</b>	<b>800</b>	<b>427,327</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12733		0.12796			0.0000	100,972.69	793	10,779
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12972		0.13030			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13229		0.13287			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13475		0.13534			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13761		0.13820			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>100,972.69</b>	<b>793</b>	<b>10,779</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,821.04090	1,755.163	22.16	0.9542	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			25.34090	22.163	22.16	0.0458	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			957.33740	895.926	21.92	0.7632	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			161.63740	162.926	21.92	0.2368	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			363.50320	326.518	21.69	0.4229	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			567.80320	593.518	21.69	0.5771	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			642.61060	597.956	18.63	0.5162	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			612.71060	626.456	18.63	0.4838	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			322.71640	291.259	20.13	0.2968	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,292.81640	1,319.759	20.13	0.7032	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,200.56620	1,145.532	16.54	0.7865	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			170.66620	174.032	16.54	0.2135	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,336.77650	1,356.572	20.88	0.5984	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,627.65500	1,572.117	19.95	0.7525	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			340.25500	343.217	19.95	0.2475	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,034.61170	986.168	20.42	0.5746	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			747.21170	757.268	20.42	0.4254	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			624.17650	585.472	20.88	0.4016	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,901.29530	1,845.954	19.29	0.7657	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			367.79530	371.154	19.29	0.2343	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,305.61960	1,256.382	20.00	0.6117	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			772.11960	781.582	20.00	0.3883	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			874.91840	833.635	20.71	0.4617	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,341.41840	1,358.835	20.71	0.5383	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,155.92710	1,110.612	20.61	0.5133	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,335.82710	1,349.412	20.61	0.4867	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			834.88200	796.193	21.51	0.3988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,014.78200	2,034.993	21.51	0.6012	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,603.56460	1,552.032	19.72	0.6459	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			783.46460	790.832	19.72	0.3541	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>100,972.69</b>	<b>793</b>	<b>10,779</b>
€ / R	On	21/01/2019	Foreign Exchange Future			15.70760		15.71560			0.0000	0.00	0	4,830
€ / R	On	20/02/2019	Foreign Exchange Future			15.78700		15.80290			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.81070		15.82030			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.86850		15.87790			0.0000	480,069,730.50	30,253	130,964
€ / R	On	29/03/2019	Foreign Exchange Future			15.85950		15.86880			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.96790		15.97200			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.00700		16.00900			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.16890		16.17150			0.0000	2,845,726.40	176	24,570
€ / R	On	14/08/2019	Foreign Exchange Future			16.37640		16.37990			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.49180		16.49390			0.0000	0.00	0	22,079
€ / R	On	13/12/2019	Foreign Exchange Future			16.80100		16.80390			0.0000	0.00	0	12,777
€ / R	On	16/03/2020	Foreign Exchange Future			17.11350		17.11300			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>482,915,456.90</b>	<b>30,429</b>	<b>195,307</b>
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			588.18520	592.801	16.03	0.9945	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			3.78520	0.401	16.03	0.0055	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			0.00000	268.990	13.85	0.4996	13,449,525.00	50,000	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			0.00000	255.990	13.85	0.5004	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			273.70780	274.817	13.96	0.4687	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			324.00780	315.517	13.96	0.5313	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,776.12900	3,785.546	22.00	0.9911	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			4.02900	4.046	22.00	0.0089	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			436.63030	439.460	14.48	0.5449	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			314.53030	307.960	14.48	0.4551	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			509.55820	500.463	13.87	0.6308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			231.65820	231.963	13.87	0.3692	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			264.90800	258.870	14.78	0.3990	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			527.00800	530.369	14.78	0.6010	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			261.65090	255.650	14.80	0.3952	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			533.75090	537.150	14.80	0.6048	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			268.20440	262.126	14.76	0.4029	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			520.30440	523.626	14.76	0.5971	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			56.38770	54.049	17.11	0.1063	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,508.48770	1,515.549	17.11	0.8937	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			694.42260	698.650	15.29	0.6532	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			243.22260	238.150	15.29	0.3468	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			648.81970	649.737	15.21	0.5884	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			340.81970	337.637	15.21	0.4116	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			752.95450	752.929	15.54	0.6088	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	26/04/2019	Foreign Exchange Option	16.42	Call			341.95450	339.929	15.54	0.3912	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,079.74890	1,080.517	16.27	0.6382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			388.60710	386.784	16.28	0.3598	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,087.10710	1,087.884	16.28	0.6402	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			385.98350	384.169	16.30	0.3578	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,094.48350	1,095.269	16.30	0.6422	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			391.24890	389.417	16.27	0.3618	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			575.92250	576.202	15.10	0.4034	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			925.82250	922.602	15.10	0.5966	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,414.68940	3,416.934	19.76	0.8743	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			144.58940	143.334	19.76	0.1257	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			827.35120	824.286	15.36	0.5518	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			687.45120	687.886	15.36	0.4482	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			547.68360	545.250	16.39	0.4033	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,177.78360	1,178.850	16.39	0.5967	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			455.52830	453.766	17.38	0.3220	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,741.62830	1,741.966	17.38	0.6780	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			453.45730	451.698	17.39	0.3208	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,749.55730	1,749.898	17.39	0.6792	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			457.61520	455.845	17.36	0.3233	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,733.71520	1,734.045	17.36	0.6767	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,420.06310	2,420.703	18.42	0.7670	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			313.96310	312.503	18.42	0.2330	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,311.33390	1,307.515	15.18	0.6354	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			657.43390	656.515	15.18	0.3646	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,102.78000	4,104.102	20.82	0.8257	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,847.71470	1,847.645	17.36	0.6327	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,135.36300	3,132.490	14.26	0.9404	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			61.46300	61.489	14.26	0.0596	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			286.68000	285.102	20.82	0.1743	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			639.25320	636.288	17.37	0.3661	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,855.35320	1,855.288	17.37	0.6339	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			636.90200	633.947	17.39	0.3650	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,863.00200	1,862.946	17.39	0.6350	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			641.61470	638.645	17.36	0.3673	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,120.86380	2,117.683	17.65	0.6182	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			781.46600	778.793	17.66	0.3808	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,128.46600	2,125.293	17.66	0.6192	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			779.08410	776.412	17.67	0.3798	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,136.08410	2,132.912	17.67	0.6202	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			783.86380	781.183	17.65	0.3818	0.00	0	0
<b>Total € / R Option</b>												<b>13,449,525.00</b>	<b>50,000</b>	<b>210,700</b>
<b>Total € / R</b>												<b>496,364,981.90</b>	<b>80,429</b>	<b>406,007</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.98440		9.95110			0.0000	928,549.20	93	7,452

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.10740		10.07130			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.24010		10.20360			0.0000	0.00	0	813
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.36930		10.33110			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.51270		10.47340			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>928,549.20</b>	<b>93</b>	<b>24,406</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			474.70540	448.225	13.40	0.7391	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			73.91180	80.578	13.43	0.2556	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			482.81180	456.178	13.43	0.7444	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			72.06270	78.578	13.46	0.2504	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			490.96270	464.178	13.46	0.7496	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			75.80540	82.625	13.40	0.2609	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,021.92530	991.359	14.77	0.8039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			91.97990	97.436	14.80	0.1938	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,030.67990	1,000.036	14.80	0.8062	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			90.75200	96.133	14.82	0.1915	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,039.45200	1,008.733	14.82	0.8085	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			93.22530	98.759	14.77	0.1961	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			811.15450	783.517	13.87	0.6522	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			249.59660	258.664	13.83	0.3534	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			795.99660	768.564	13.83	0.6466	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			247.16320	256.126	13.85	0.3506	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			803.56320	776.026	13.85	0.6494	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			244.75450	253.617	13.87	0.3478	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			891.02480	860.601	13.80	0.6238	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			319.59300	327.287	13.82	0.3738	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			898.49300	867.987	13.82	0.6262	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			324.67830	332.535	13.78	0.3787	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			883.57830	853.235	13.78	0.6213	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			966.65010	935.464	13.98	0.6475	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			297.75010	304.764	13.98	0.3525	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			322.12480	329.902	13.80	0.3762	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			411.46820	419.878	14.21	0.3993	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			998.06820	967.178	14.21	0.6007	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			408.77760	417.119	14.23	0.3972	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,005.37760	974.419	14.23	0.6028	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			414.17820	422.661	14.20	0.4014	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			990.77820	959.961	14.20	0.5986	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>928,549.20</b>	<b>93</b>	<b>25,406</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.48000		10.44960			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.61770		10.58370			0.0000	2,654,425.00	250	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.76230		10.72760			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.77860		10.74330			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
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.91600		10.87990			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,654,425.00</b>	<b>250</b>	<b>1,150</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			125.15790	131.858	13.88	0.3466	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			405.55790	381.858	13.88	0.6534	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			122.51510	129.064	13.91	0.3408	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			412.91510	389.064	13.91	0.6592	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			127.85260	134.707	13.85	0.3525	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			398.25260	374.707	13.85	0.6475	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			288.93310	299.403	14.16	0.4425	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			505.23310	481.703	14.16	0.5575	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			285.55100	295.883	14.18	0.4386	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			511.85100	488.183	14.18	0.5614	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			292.35250	302.961	14.14	0.4465	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			498.65250	475.261	14.14	0.5535	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			278.52590	285.088	15.02	0.3459	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			930.92590	902.788	15.02	0.6541	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			276.17580	282.671	15.04	0.3435	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			938.57580	910.371	15.04	0.6565	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			273.84370	280.276	15.06	0.3411	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			946.24370	917.976	15.06	0.6589	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			321.79640	327.156	15.08	0.3427	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,118.49640	1,088.556	15.08	0.6573	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			319.55660	324.857	15.10	0.3407	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,126.25660	1,096.257	15.10	0.6593	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			324.05360	329.477	15.07	0.3447	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,110.75360	1,080.877	15.07	0.6553	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			415.97800	422.777	15.41	0.3707	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,226.07800	1,196.777	15.41	0.6293	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			413.55740	420.294	15.42	0.3689	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,233.65740	1,204.294	15.42	0.6311	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			418.41880	425.277	15.40	0.3725	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,218.51880	1,189.277	15.40	0.6275	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>2,654,425.00</b>	<b>250</b>	<b>1,150</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			18.37000		19.45000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.02830		14.03680			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.30780		14.31000			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.61030		14.61150			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.89910		14.90020			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2020	Foreign Exchange Future			15.18580		15.18490			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			183.77550	176.475	15.51	0.3206	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			616.97550	618.176	15.51	0.6794	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			181.26250	174.030	15.54	0.3170	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			624.46250	625.731	15.54	0.6830	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			186.32400	178.952	15.48	0.3243	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			609.52400	610.652	15.48	0.6757	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			419.01160	411.855	16.32	0.4094	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			839.01160	834.055	16.32	0.5906	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			415.85010	408.724	16.33	0.4070	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			845.85010	840.924	16.33	0.5930	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			422.19610	415.013	16.30	0.4118	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			832.19610	827.213	16.30	0.5882	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			452.07460	444.946	17.97	0.3390	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,530.57460	1,524.646	17.97	0.6610	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			449.84820	442.743	17.99	0.3376	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,538.34820	1,532.443	17.99	0.6624	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			454.31370	447.165	17.96	0.3405	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,522.81370	1,516.865	17.96	0.6595	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			632.10910	623.083	18.30	0.3800	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,681.90910	1,673.983	18.30	0.6200	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			629.65260	620.641	18.31	0.3788	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,689.45260	1,681.541	18.31	0.6212	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			627.20200	618.215	18.32	0.3775	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,697.00200	1,689.115	18.32	0.6225	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			702.57980	693.321	18.91	0.3652	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,147.67980	2,137.521	18.91	0.6348	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			700.37200	691.126	18.92	0.3642	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,155.47200	2,145.326	18.92	0.6358	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			704.79620	695.525	18.90	0.3662	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,139.89620	2,129.725	18.90	0.6338	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04390		2.04430			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06560		2.06550			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			680.43600	679.055	14.42	0.6075	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			292.19180	287.091	14.57	0.3626	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			749.19180	748.091	14.57	0.6374	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			263.68250	258.866	14.72	0.3343	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	2.10	Put			820.68250	819.866	14.72	0.6657	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			323.43600	318.055	14.42	0.3925	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,236.17470	1,232.838	14.18	0.6968	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			381.17470	376.838	14.18	0.3032	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,172.44640	1,168.948	14.22	0.6767	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			417.44640	412.948	14.22	0.3233	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,302.02200	1,298.860	14.15	0.7165	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			347.02200	342.860	14.15	0.2835	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.12650		2.14430			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16780		2.18500			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21210		2.22900			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.25460		2.26770			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.37990		2.39730			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,307.77000	1,449.263	15.29	0.8314	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			187.60330	143.494	15.08	0.2040	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,144.60330	1,278.494	15.08	0.7960	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			169.35040	128.703	15.21	0.1860	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,226.35040	1,363.703	15.21	0.8140	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			150.77000	114.263	15.29	0.1686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			568.30120	633.107	14.02	0.4248	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			965.90880	860.649	14.06	0.5545	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			615.90880	682.649	14.06	0.4455	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			915.65790	814.837	14.15	0.5339	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			665.65790	736.837	14.15	0.4661	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,018.30120	911.107	14.02	0.5752	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			541.80270	489.239	16.10	0.2886	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,251.80270	2,368.239	16.10	0.7114	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			586.24510	529.191	15.93	0.3083	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,096.24510	2,208.191	15.93	0.6917	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			563.56760	508.788	16.02	0.2983	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,173.56760	2,287.788	16.02	0.7017	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			542.78760	501.649	16.79	0.2521	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,265.78760	3,355.649	16.79	0.7479	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			525.62810	485.439	16.85	0.2452	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,348.62810	3,439.439	16.85	0.7548	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			560.54600	518.437	16.74	0.2592	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,183.54600	3,272.437	16.74	0.7408	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,009.48140	939.066	17.18	0.3498	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,036.48140	3,140.066	17.18	0.6502	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			986.15820	916.874	17.24	0.3429	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	Put			3,113.15820	3,217.874	17.24	0.6571	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			963.46240	895.290	17.30	0.3362	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,190.46240	3,296.290	17.30	0.6638	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77350		1.77280			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79640		1.79530			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			386.38300	384.919	16.20	0.4563	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			558.38300	549.919	16.20	0.5437	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			349.90920	348.262	16.36	0.4237	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			621.90920	613.262	16.36	0.5763	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			426.09950	424.856	16.03	0.4902	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			498.09950	489.856	16.03	0.5098	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			925.51610	927.054	16.24	0.5988	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			572.51610	563.054	16.24	0.4012	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			875.68450	876.953	16.34	0.5772	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			622.68450	612.953	16.34	0.4228	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			977.62940	979.455	16.13	0.6205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			524.62940	515.455	16.13	0.3795	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13530		0.13540			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13480		0.13490			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13450		0.13430			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13300		0.13280			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13060		0.13070			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.62800		1.63260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65210		1.65620			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.40220		9.36090			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.52030		9.47740			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.64900		9.60440			0.0000	0.00	0	213

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.77140		9.72570			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.26550		10.21880			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			294.64630	267.625	12.99	0.5919	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			122.42180	136.406	13.02	0.4006	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			301.52180	274.206	13.02	0.5994	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			128.74140	143.317	12.96	0.4157	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			287.84140	261.117	12.96	0.5843	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			125.54630	139.825	12.99	0.4081	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			168.58620	181.161	14.02	0.3380	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			611.18620	580.861	14.02	0.6620	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			166.17370	178.577	14.04	0.3342	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			618.77370	588.277	14.04	0.6658	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			171.03030	183.783	14.00	0.3419	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			603.63030	573.483	14.00	0.6581	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			327.33580	343.834	13.83	0.4494	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			572.93580	544.834	13.83	0.5506	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			323.97330	340.326	13.85	0.4459	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			579.57330	551.326	13.85	0.5541	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			330.72820	347.377	13.82	0.4529	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			566.32820	538.377	13.82	0.5471	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			303.32570	313.973	14.61	0.3649	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			927.62570	892.573	14.61	0.6351	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			300.90790	311.457	14.63	0.3625	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			935.20790	900.056	14.63	0.6375	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			305.76130	316.512	14.59	0.3673	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			920.06130	885.112	14.59	0.6327	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			540.81680	555.724	15.15	0.4726	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			842.01680	810.224	15.15	0.5274	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			537.47380	552.281	15.16	0.4704	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			848.67380	816.781	15.16	0.5296	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			544.17710	559.190	15.13	0.4749	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			835.37710	803.690	15.13	0.5251	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31890		1.31820			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32330		1.32470			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			218.00000	211.000		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

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	1.35	Put			318.00000	311.000		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			118.00000	111.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			47.00000	33.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			53.00000	67.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			147.00000	133.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On	18/03/2019	Foreign Exchange Future		1.29450				1.29500			0.0000	258,900.00	200	5
QUANTO £On	14/06/2019	Foreign Exchange Future		1.30020				1.30060			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future		1.30610				1.30640			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future		1.31120				1.31150			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future		1.31680				1.31690			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>258,900.00</b>	<b>200</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>258,900.00</b>	<b>200</b>	<b>5</b>
QUANTO €On	18/03/2019	Foreign Exchange Future		1.14280				1.14400			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future		1.15170				1.15270			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future		1.16100				1.16210			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future		1.16970				1.17090			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future		1.17700				1.17800			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future		10.24610			10.24520			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		10.38320			10.37920			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			182.28760	180.861	13.61	0.4446	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			277.08760	274.761	13.61	0.5554	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			178.56940	177.144	13.64	0.4378	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			283.36940	281.044	13.64	0.5622	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			186.07220	184.643	13.58	0.4514	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			270.87220	268.543	13.58	0.5486	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			569.98680	570.533	13.40	0.6860	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			190.78680	187.333	13.40	0.3140	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			563.79220	564.317	13.42	0.6817	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			194.59220	191.117	13.42	0.3183	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			576.22560	576.796	13.39	0.6903	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	9.99	Put			187.02560	183.596	13.39	0.3097	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.52240		2.50430			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43140		2.41890			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			15.82520	16.848	19.50	0.1661	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			241.52520	224.448	19.50	0.8339	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			14.63970	15.561	19.56	0.1555	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			250.33970	233.161	19.56	0.8445	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			17.09730	18.231	19.45	0.1773	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			232.79730	215.831	19.45	0.8227	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.45890	0.570	22.42	0.0054	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,111.55890	1,099.169	22.42	0.9946	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.43040	0.535	22.42	0.0051	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,121.53040	1,109.135	22.42	0.9949	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.48930	0.606	22.42	0.0057	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,101.58930	1,089.206	22.42	0.9943	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total Futures</b>												<b>805 620 861.59</b>	<b>54,454</b>	<b>1,457,747</b>
<b>Total Options</b>												<b>13 543 687.62</b>	<b>50,300</b>	<b>5,497,091</b>
<b>Grand Total:</b>												<b>819,164,549.21</b>	<b>104,754</b>	<b>6,954,838</b>