



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.40940		13.41850			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.41240		13.42160			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.42740		13.43680			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.42890		13.43830			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.43190		13.44150			0.0000	510,412.20	38	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.43790		13.44780			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.43940		13.44940			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.44880		13.45900			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.45980		13.47020			0.0000	390,482,257.80	29,011	542,461
\$ / R On 27/03/2019 Foreign Exchange Future			13.47400		13.48470			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.47710		13.48790			0.0000	16,994,623.10	1,261	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.48340		13.49430			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.48810		13.49910			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.50430		13.51520			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.52220		13.53290			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.52710		13.53770			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.52870		13.53930			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.58020		13.59100			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.58520		13.59600			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.58690		13.59770			0.0000	0.00	0	74
\$ / R On 14/06/2019 Foreign Exchange Future			13.60350		13.61450			0.0000	43,095,888.00	3,168	103,517

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Future			13.61350		13.62460			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.62680		13.63810			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.63170		13.64310			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.63510		13.64650			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.68190		13.69380			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.68350		13.69540			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.70380		13.71580			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.73270		13.74470			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.73780		13.74990			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.74120		13.75330			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.74290		13.75500			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.76120		13.77380			0.0000	96,589,862.80	7,019	14,327
\$ / R	On	30/09/2019	Foreign Exchange Future			13.78430		13.79770			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.78760		13.80110			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.83830		13.85080			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			13.88760		13.90040			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.89270		13.90550			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			13.89600		13.90900			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			13.91140		13.92450			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			13.94250		13.95570			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.94590		13.95920			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.99870		14.00910			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.05270		14.06380			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.07680		14.08860			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.10600		14.11870			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.15250		14.16650			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.21420		14.22780			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.23250		14.24590			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.31680		14.32910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.40890		14.41780			0.0000	0.00	0	0
Total \$ / R Future												547,673,043.90	40,497	776,346
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,681.69640	1,690.621	22.47	0.9998	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.19640	0.021	22.47	0.0002	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			31.50120	26.255	14.95	0.1535	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			369.90120	373.855	14.95	0.8465	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			413.33460	418.394	15.20	0.8746	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			24.93460	20.794	15.20	0.1254	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			931.20730	939.697	18.57	0.9855	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			2.80730	2.097	18.57	0.0145	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			18.70070	15.667	15.50	0.0977	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			467.10070	473.267	15.50	0.9023	0.00	0	22,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			663.99460	667.917	15.86	0.8926	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			30.79460	25.317	15.86	0.1074	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			395.68480	393.829	14.77	0.7419	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			83.98480	72.729	14.77	0.2581	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	14.52	Put			1,088.85760	1,096.636	17.21	0.9626	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			10.35760	8.536	17.21	0.0374	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			15.88140	14.400	12.76	0.0740	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			627.38140	616.300	12.76	0.9260	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			480.25770	468.227	13.06	0.8445	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			38.75770	36.327	13.06	0.1555	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			2,189.23150	2,198.682	21.51	0.9973	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.73150	0.582	21.51	0.0027	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			24.04890	20.340	16.61	0.0812	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			832.54890	838.441	16.61	0.9188	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,829.96300	1,839.266	19.91	0.9945	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1.46300	1.166	19.91	0.0055	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			104.37430	94.681	14.79	0.3037	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			362.87430	362.781	14.79	0.6963	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,313.41820	1,322.087	17.71	0.9814	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			4.91820	3.987	17.71	0.0186	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			27.97060	23.787	16.50	0.0931	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			786.47060	791.887	16.50	0.9069	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			918.20100	924.466	16.84	0.9186	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			26.00100	22.366	16.84	0.0814	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put			0.00000	241.847	14.12	0.5380	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call			0.00000	181.247	14.12	0.4620	9,062,355.00	50,000	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put			0.00000	186.595	13.87	0.4619	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call			0.00000	225.995	13.87	0.5381	11,299,730.00	50,000	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			965.76180	972.465	17.08	0.9223	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			25.16180	21.865	17.08	0.0777	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,697.95940	1,707.176	18.95	0.9788	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			6.95940	5.976	18.95	0.0212	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			93.45110	86.338	15.71	0.2344	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			574.45110	577.538	15.71	0.7656	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,530.32130	4,540.656	28.34	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.52130	0.456	28.34	0.0013	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,930.02780	4,940.396	28.34	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.22780	0.196	28.34	0.0006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			12.25940	10.921	18.66	0.0337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,662.05940	1,671.121	18.66	0.9663	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			10.54140	9.357	18.76	0.0293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,730.34140	1,739.557	18.76	0.9707	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,501.11740	3,511.353	25.16	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.31740	1.153	25.16	0.0034	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,491.11630	3,501.352	25.10	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.31630	1.152	25.10	0.0034	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			11.99830	10.683	18.67	0.0330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,671.79830	1,680.883	18.67	0.9670	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			171.87890	162.994	15.06	0.3616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			421.67890	423.194	15.06	0.6384	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		3,111.08920	3,121.312	22.82	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		1.28920	1.112	22.82	0.0036	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		14.55850	13.023	18.53	0.0395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,584.35850	1,593.223	18.53	0.9605	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,831.16760	3,841.410	27.14	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		1.36760	1.210	27.14	0.0033	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		229.89560	219.784	14.53	0.4551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		309.69560	309.984	14.53	0.5449	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		512.19490	500.724	13.70	0.7569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		91.99490	90.924	13.70	0.2431	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,831.09500	2,841.305	21.14	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		1.29500	1.105	21.14	0.0038	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		2,035.17670	2,044.898	19.24	0.9845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		5.37670	4.698	19.24	0.0155	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		442.77860	431.328	13.83	0.7004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		122.57860	121.529	13.83	0.2996	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		249.97870	239.542	14.38	0.4849	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		279.77870	279.742	14.38	0.5151	0.00	0	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		211.23820	201.474	14.69	0.4263	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		341.03820	341.674	14.69	0.5737	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		31.87760	29.047	17.75	0.0816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		1,211.67760	1,219.247	17.75	0.9184	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		12.79860	11.413	18.62	0.0351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,642.59860	1,651.613	18.62	0.9649	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		333.27210	322.121	14.07	0.5906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		193.07210	192.321	14.07	0.4094	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		2,054.94740	2,064.694	19.27	0.9851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		5.14740	4.494	19.27	0.0149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,362.41870	2,372.452	19.75	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		2.61870	2.252	19.75	0.0078	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,536.00290	1,544.731	18.46	0.9564	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		16.20290	14.531	18.46	0.0436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		73.16390	67.994	16.53	0.1740	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		802.96390	808.194	16.53	0.8260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,511.68990	2,521.814	19.98	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		1.88990	1.614	19.98	0.0057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		46.08150	42.349	17.21	0.1147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		1,025.88150	1,032.549	17.21	0.8853	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		23.73950	21.490	18.18	0.0620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,363.53950	1,371.690	18.18	0.9380	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,545.66010	1,554.416	18.47	0.9572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		15.86010	14.216	18.47	0.0428	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		296.17810	285.244	14.16	0.5468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		225.97810	225.444	14.16	0.4532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		48.70980	44.823	17.13	0.1207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		998.50980	1,005.023	17.13	0.8793	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	12.80	Call			709.71060	698.493	13.37	0.8736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			39.51060	38.693	13.37	0.1264	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,759.67930	1,768.956	18.81	0.9725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			9.87930	8.756	18.81	0.0275	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			136.95530	129.055	15.46	0.2996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			516.75530	519.255	15.46	0.7004	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			4.32350	3.759	19.39	0.0126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			2,134.12350	2,143.960	19.39	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,936.48480	1,946.071	19.09	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			6.68480	5.871	19.09	0.0191	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,354.04180	1,362.156	18.16	0.9369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			24.24180	21.957	18.16	0.0631	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			846.51020	852.055	16.67	0.8398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			66.71020	61.855	16.67	0.1602	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			204.16070	194.538	14.75	0.4150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			353.96070	354.738	14.75	0.5850	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			1,035.03820	1,041.755	17.24	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			45.23820	41.555	17.24	0.1128	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			144.36470	136.236	15.37	0.3132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			494.16470	496.437	15.37	0.6868	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.37320	1.216	27.32	0.0033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,861.17320	3,871.416	27.32	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			6,179.81450	6,190.212	28.34	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.01450	0.012	28.34	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			594.59240	597.843	15.77	0.7422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			114.79240	107.643	15.77	0.2578	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,711.10600	2,721.308	20.42	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			1.30600	1.108	20.42	0.0040	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,789.05820	1,798.392	18.86	0.9741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			9.25820	8.192	18.86	0.0259	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			7.95420	7.014	18.96	0.0225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,857.75420	1,867.214	18.96	0.9775	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			7.78350	6.860	18.98	0.0220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,867.58350	1,877.060	18.98	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			8.12890	7.171	18.95	0.0229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,847.92890	1,857.371	18.95	0.9771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			96.13060	89.705	16.08	0.2209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			675.93060	679.905	16.08	0.7791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,672.07220	1,661.834	16.52	0.9919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.87220	2.034	16.52	0.0081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,414.37610	1,404.416	15.76	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			4.17610	4.616	15.76	0.0176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			251.35240	251.008	14.22	0.4844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			271.55240	260.808	14.22	0.5156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,970.93050	1,960.570	17.39	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.73050	0.770	17.39	0.0032	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	10.33	Call			3,140.23490	3,129.838	22.10	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.03490	0.038	22.10	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,731.75280	1,721.478	16.70	0.9933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.55280	1.678	16.70	0.0067	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,053.39640	1,060.213	17.29	0.8910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			43.59640	40.013	17.29	0.1090	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			745.49080	734.480	13.50	0.8854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			35.29080	34.680	13.50	0.1146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			163.15060	154.491	15.15	0.3466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			442.95060	444.692	15.15	0.6534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,507.07410	1,515.716	18.41	0.9537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			17.27410	15.516	18.41	0.0463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,740.11590	1,749.352	18.78	0.9713	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			10.31590	9.152	18.78	0.0287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			267.11650	256.432	14.26	0.5094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			256.91650	256.632	14.26	0.4906	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,985.79560	1,995.452	19.16	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			5.99560	5.252	19.16	0.0172	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			890.61890	896.466	16.80	0.8525	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			60.81890	56.266	16.80	0.1475	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,074.72780	2,084.498	19.30	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			4.92780	4.298	19.30	0.0143	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,015.24900	1,005.159	14.45	0.9454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			15.04900	15.359	14.45	0.0546	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			134.56530	126.742	15.50	0.2952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			524.36530	526.942	15.50	0.7048	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			977.18190	967.018	14.32	0.9393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			16.98190	17.218	14.32	0.0607	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			125.40380	117.882	15.62	0.2781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			555.20380	558.082	15.62	0.7219	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,710.80670	1,719.980	18.73	0.9695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			11.00670	9.780	18.73	0.0305	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,611.13170	3,621.370	25.82	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.33170	1.170	25.82	0.0034	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			46.94160	43.158	17.18	0.1167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			1,016.74160	1,023.358	17.18	0.8833	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			549.07990	537.632	13.63	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			78.87990	77.832	13.63	0.2167	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			626.91840	615.562	13.50	0.8318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.71840	55.762	13.50	0.1682	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			105.05680	98.273	15.93	0.2387	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			634.85680	638.473	15.93	0.7613	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			63.11130	58.439	16.75	0.1525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			872.91130	878.639	16.75	0.8475	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			39.75230	36.406	17.43	0.1002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			1,099.55230	1,106.606	17.43	0.8998	0.00	0	108

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	15.46	Put		1,995.66630	2,005.336	19.18	0.9831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		5.86630	5.136	19.18	0.0169	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,621.13310	3,631.371	25.88	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		1.33310	1.171	25.88	0.0034	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		23.24430	21.031	18.19	0.0608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,373.04430	1,381.231	18.19	0.9392	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,422.09810	2,432.171	19.84	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		2.29810	1.971	19.84	0.0069	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		4,031.20750	4,041.452	28.34	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		1.40750	1.252	28.34	0.0033	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		55.44580	51.179	16.94	0.1357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		935.24580	941.379	16.94	0.8643	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		2,193.59320	2,203.489	19.49	0.9889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		3.79320	3.289	19.49	0.0111	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		3,131.08970	3,141.314	22.94	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		1.28970	1.114	22.94	0.0036	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		37.61360	34.403	17.51	0.0952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		1,127.41360	1,134.603	17.51	0.9048	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,661.16580	2,671.358	20.21	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		1.36580	1.158	20.21	0.0042	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		610.93580	599.556	13.53	0.8226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		60.73580	59.756	13.53	0.1774	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		42.01590	38.528	17.35	0.1054	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		1,071.81590	1,078.729	17.35	0.8946	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,531.60960	2,541.744	20.01	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		1.80960	1.544	20.01	0.0055	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		462.97670	451.512	13.79	0.7178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		112.77670	111.712	13.79	0.2822	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		2,342.53530	2,352.554	19.72	0.9919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		2.73530	2.354	19.72	0.0081	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		316.99750	305.932	14.11	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		206.79750	206.132	14.11	0.4282	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		379.43900	368.112	13.96	0.6402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		159.23900	158.312	13.96	0.3598	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,911.09080	2,921.305	21.62	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		1.29080	1.105	21.62	0.0038	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		177.93680	168.900	15.00	0.3719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		407.73680	409.100	15.00	0.6281	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		22.75950	20.582	18.21	0.0596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,382.55950	1,390.782	18.21	0.9404	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		184.18810	175.003	14.94	0.3824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		393.98810	395.203	14.94	0.6176	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		27.03840	24.548	18.00	0.0700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,296.83840	1,304.748	18.00	0.9300	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		22.28390	20.142	18.22	0.0585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,392.08390	1,400.342	18.22	0.9415	0.00	0	134,750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		152.15190	143.796	15.28	0.3272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		471.95190	473.996	15.28	0.6728	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,551.12360	3,561.360	25.46	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		1.32360	1.160	25.46	0.0034	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,631.13460	3,641.373	25.94	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		1.33460	1.173	25.94	0.0034	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,761.15520	3,771.396	26.72	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		1.35520	1.196	26.72	0.0033	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		97.85360	91.357	16.05	0.2244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		667.65360	671.557	16.05	0.7756	0.00	0	7,100
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		7.79690	8.411	14.33	0.0298	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,282.49690	1,272.411	14.33	0.9702	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		132.70040	126.019	15.94	0.2677	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		648.00040	652.019	15.94	0.7323	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		59.67520	55.671	17.27	0.1322	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		1,074.97520	1,081.671	17.27	0.8678	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		160.05990	152.560	15.59	0.3136	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		555.35990	558.560	15.59	0.6864	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		102.74170	97.040	16.53	0.2100	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		814.84170	819.940	16.53	0.7900	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		2,308.04650	2,318.214	19.17	0.9843	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		5.94650	5.314	19.17	0.0157	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		551.96910	555.193	15.61	0.6767	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		169.86910	162.293	15.61	0.3233	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		987.11590	993.343	17.04	0.8408	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		75.01590	70.443	17.04	0.1592	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,954.29720	1,963.962	18.79	0.9694	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		12.19720	11.062	18.79	0.0306	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,231.23790	1,238.713	17.72	0.8915	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		49.13790	45.813	17.72	0.1085	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		94.98100	89.574	16.66	0.1961	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		857.08100	862.474	16.66	0.8039	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		317.56420	307.394	14.49	0.5256	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		279.66420	280.294	14.49	0.4744	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		101.12050	101.220	13.89	0.2377	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		589.02050	578.320	13.89	0.7623	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		122.09770	122.385	13.93	0.2657	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		566.39770	555.784	13.93	0.7343	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		485.14610	487.871	15.31	0.6154	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		224.24610	215.971	15.31	0.3846	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		948.23370	954.184	16.86	0.8106	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		97.33370	92.284	16.86	0.1894	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		758.76340	763.477	16.19	0.7217	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		163.96340	157.777	16.19	0.2783	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,572.35380	1,580.117	18.26	0.8853	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		65.25380	62.317	18.26	0.1147	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		772.64910	777.139	16.11	0.6952	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		200.34910	194.239	16.11	0.3048	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		173.78900	167.945	16.45	0.2681	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		884.48900	889.245	16.45	0.7319	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		2,107.34270	2,115.975	19.20	0.9341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		36.64270	34.675	19.20	0.0659	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		183.80590	177.927	16.34	0.2814	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		844.50590	849.227	16.34	0.7186	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,445.48310	2,454.582	19.83	0.9545	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		24.78310	23.282	19.83	0.0455	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,390.02420	1,397.072	17.80	0.8510	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		89.32420	85.772	17.80	0.1490	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		127.75110	129.627	13.98	0.2358	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		747.05110	738.327	13.98	0.7642	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		690.88030	682.293	14.09	0.7336	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		151.58030	153.593	14.09	0.2664	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		358.51370	361.438	14.72	0.4698	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		407.81370	400.138	14.72	0.5302	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		265.43390	257.675	16.36	0.3299	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		874.43390	877.475	16.36	0.6701	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,605.19500	2,613.771	20.00	0.9316	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		46.19500	43.971	20.00	0.0684	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		253.63700	246.017	16.47	0.3175	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		912.63700	915.817	16.47	0.6825	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		2,262.00910	2,269.983	19.38	0.9085	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		63.00910	60.183	19.38	0.0915	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		246.03350	247.016	14.44	0.3274	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		697.03350	687.216	14.44	0.6726	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		785.46630	775.564	14.25	0.7211	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		194.46630	195.365	14.25	0.2789	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,546.82350	1,552.910	18.05	0.8258	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		127.82350	123.110	18.05	0.1742	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		35.57320	35.602	13.92	0.0721	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,491.57320	1,480.802	13.92	0.9279	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		1,120.79750	1,124.965	16.99	0.7354	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		208.49750	201.865	16.99	0.2646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,387.45110	1,376.146	13.71	0.9026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		52.95110	52.646	13.71	0.0974	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,184.08300	1,188.061	17.13	0.7356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		218.58300	211.561	17.13	0.2644	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,002.57090	991.518	14.05	0.7931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,016.14180	1,019.338	16.70	0.6923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		258.45620	250.688	16.72	0.3055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,023.95620	1,027.188	16.72	0.6945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		262.84700	255.008	16.68	0.3099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,008.34700	1,011.508	16.68	0.6901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			154.54890	149.374	17.99	0.1948	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			431.41330	431.900	15.00	0.4482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			545.91330	535.400	15.00	0.5518	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,079.36120	1,068.213	13.98	0.8201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			114.86120	114.713	13.98	0.1799	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			260.64180	252.838	16.70	0.3077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			500.28040	490.090	15.14	0.5191	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			1,000.57470	1,003.694	16.66	0.6878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			265.07470	257.194	16.66	0.3122	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			675.00850	663.817	14.64	0.6354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			310.50850	310.317	14.64	0.3646	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,540.04890	1,545.874	17.99	0.8052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			923.93270	926.701	16.46	0.6648	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			673.65180	675.320	15.75	0.5728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			388.15180	378.820	15.75	0.4272	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			300.89330	292.505	16.36	0.3473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			886.39330	889.005	16.36	0.6527	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			485.78040	486.590	15.14	0.4809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			73.38810	70.179	19.43	0.0990	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,538.05490	2,546.178	19.76	0.9147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			62.55490	59.678	19.76	0.0853	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,986.59130	1,993.621	18.80	0.8669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			101.09130	97.121	18.80	0.1331	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			288.43270	280.201	16.46	0.3352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			791.46340	793.658	16.10	0.6196	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			2,115.49930	2,122.820	19.03	0.8804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			89.99930	86.320	19.03	0.1196	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			206.23930	199.468	17.27	0.2513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,241.73930	1,245.968	17.27	0.7487	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,348.88810	2,356.679	19.43	0.9010	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			117.59920	113.226	18.51	0.1527	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			356.54040	347.518	15.95	0.3992	347,518.10	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			742.04040	744.018	15.95	0.6008	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			209.68540	202.845	17.23	0.2550	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,225.18540	1,229.345	17.23	0.7450	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			335.96340	327.158	16.10	0.3804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			15.12560	13.724	22.34	0.0214	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,627.32740	1,633.413	18.15	0.8195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			141.82740	136.913	18.15	0.1805	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			1,055.40010	1,058.785	16.81	0.7031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			249.90010	242.285	16.81	0.2969	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,823.09920	1,829.726	18.51	0.8473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			67.18980	64.168	19.61	0.0912	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			826.38860	814.728	14.27	0.7181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			211.88860	211.228	14.27	0.2819	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			394.79990	385.408	15.71	0.4330	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			660.29990	661.908	15.71	0.5670	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,360.62560	4,370.224	22.34	0.9786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			91.49880	87.779	18.99	0.1215	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			728.15020	730.066	15.91	0.5953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			362.65020	353.566	15.91	0.4047	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,377.13630	2,384.979	19.48	0.9032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			71.63630	68.479	19.48	0.0968	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,452.68980	2,460.668	19.61	0.9088	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			627.41040	628.868	15.61	0.5523	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,032.46670	2,039.603	18.88	0.8719	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			96.96670	93.103	18.88	0.1281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			680.63010	669.417	14.62	0.6387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			306.13010	305.917	14.62	0.3613	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,096.99880	2,104.279	18.99	0.8785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			179.31640	173.129	17.62	0.2220	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			839.47250	827.784	14.24	0.7245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			204.97250	204.284	14.24	0.2755	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			260.35610	259.914	14.46	0.3245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			744.85610	733.414	14.46	0.6755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			411.91040	402.368	15.61	0.4477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			138.07090	138.018	14.05	0.2069	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,264.43970	2,272.067	19.29	0.8940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			78.93970	75.567	19.29	0.1060	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,928.55760	2,917.786	17.46	0.9912	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.05760	4.286	17.46	0.0088	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,384.81640	1,389.629	17.62	0.7780	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,301.88570	1,306.128	17.38	0.7539	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			206.48570	199.628	17.38	0.2461	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,627.22690	3,636.203	21.63	0.9573	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			31.82690	29.703	21.63	0.0427	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			335.38960	326.076	16.33	0.3625	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			897.28960	899.276	16.33	0.6375	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,746.86720	2,755.443	19.98	0.9161	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			64.96720	62.243	19.98	0.0839	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,689.21980	1,694.925	18.18	0.8121	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			864.92050	853.509	14.32	0.7157	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			157.31980	151.725	18.18	0.1879	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			322.38340	313.221	16.43	0.3507	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			934.28340	936.421	16.43	0.6493	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,406.79540	2,414.667	19.42	0.8924	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			84.89540	81.467	19.42	0.1076	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			226.82050	226.709	14.32	0.2843	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			303.29150	303.223	14.57	0.3433	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			756.39150	744.923	14.57	0.6567	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			624.11130	612.726	14.97	0.5758	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			427.61130	427.626	14.97	0.4242	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,857.57690	2,866.184	20.11	0.9188	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		64.07690	61.284	20.11	0.0812	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		413.49890	402.670	16.27	0.3926	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		919.69890	920.770	16.27	0.6074	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,894.02470	2,902.425	19.93	0.9004	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		87.82470	84.325	19.93	0.0996	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,836.12540	1,841.539	18.26	0.7992	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		953.03930	940.082	14.37	0.7130	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		189.92540	183.439	18.26	0.2008	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		399.35800	388.701	16.36	0.3816	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		955.55800	956.801	16.36	0.6184	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,556.48210	2,564.127	19.39	0.8769	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		110.28210	106.027	19.39	0.1231	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		259.23930	258.182	14.37	0.2870	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		357.85450	356.848	14.73	0.3547	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		813.25450	800.348	14.73	0.6453	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		1,133.12120	1,134.811	16.75	0.6542	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		368.92120	358.611	16.75	0.3458	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,744.99460	2,752.701	19.61	0.8811	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		110.79460	106.501	19.61	0.1189	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		483.81040	472.737	16.28	0.4159	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		939.11040	940.037	16.28	0.5841	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		3,065.38320	3,073.577	20.17	0.8879	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		110.08320	106.277	20.17	0.1121	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,991.69410	1,996.808	18.45	0.7920	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		216.39410	209.508	18.45	0.2080	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		468.88980	457.965	16.37	0.4055	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		974.18980	975.265	16.37	0.5945	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,718.28940	2,725.665	19.55	0.8657	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		132.98940	128.365	19.55	0.1343	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		285.20390	284.172	14.44	0.2879	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,029.90390	1,016.872	14.44	0.7121	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		407.02890	406.247	14.81	0.3625	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		866.92890	854.047	14.81	0.6375	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,288.52910	1,291.131	17.08	0.6695	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		371.82910	362.331	17.08	0.3305	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		5,277.50420	5,288.329	22.48	0.9645	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		32.50420	31.229	22.48	0.0355	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,032.48360	3,020.334	15.02	0.9847	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		8.68360	9.134	15.02	0.0153	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,426.22190	1,412.550	14.06	0.8238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		152.42190	151.350	14.06	0.1762	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,295.01830	2,301.520	18.86	0.8142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		198.81830	192.720	18.86	0.1858	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		2,015.47070	2,021.084	18.44	0.7811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		239.27070	232.284	18.44	0.2189	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	13.97	Call			598.70780	586.832	15.88	0.4764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			794.90780	795.632	15.88	0.5236	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,560.39520	3,568.832	21.06	0.9003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			104.19520	100.032	21.06	0.0997	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			518.56390	507.379	16.28	0.4252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			954.76390	956.179	16.28	0.5748	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			4,160.21510	4,169.384	22.26	0.9205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			84.01510	80.584	22.26	0.0795	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			385.09030	375.514	17.15	0.3316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,331.29030	1,334.314	17.15	0.6684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,751.52880	4,761.600	22.36	0.9448	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			55.32880	52.800	22.36	0.0552	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			237.87480	230.917	18.45	0.2178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			2,024.07480	2,029.717	18.45	0.7822	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,237.16810	4,246.436	22.36	0.9232	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			80.96810	77.636	22.36	0.0768	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			264.42830	256.930	18.21	0.2388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,870.62830	1,875.730	18.21	0.7612	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,956.25660	3,965.199	21.85	0.9144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			90.05660	86.399	21.85	0.0856	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			482.80640	471.976	16.47	0.4012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			1,039.00640	1,040.776	16.47	0.5988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,575.94850	5,586.966	22.36	0.9681	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			29.74850	28.166	22.36	0.0319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,905.52350	4,915.801	22.36	0.9501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			49.32350	47.001	22.36	0.0499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			557.14010	545.603	16.08	0.4502	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			873.34010	874.403	16.08	0.5498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			540.71060	529.324	16.16	0.4397	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			906.91060	908.124	16.16	0.5603	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,944.12010	4,954.447	22.36	0.9514	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			47.92010	45.647	22.36	0.0486	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			620.67220	608.634	15.78	0.4898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			756.87220	757.434	15.78	0.5102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,579.09300	4,588.915	22.36	0.9383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			62.89300	60.115	22.36	0.0617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			924.04980	910.168	14.77	0.6501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			400.24980	398.968	14.77	0.3499	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			588.02500	576.234	15.93	0.4697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			814.22500	815.034	15.93	0.5303	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			704.46940	691.844	15.44	0.5387	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			630.66940	630.644	15.44	0.4613	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			0.00000	966.247	14.61	0.6754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			0.00000	355.047	14.61	0.3246	4,023,745.38	11,333	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			0.00000	574.534	15.29	0.4371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			0.00000	735.734	15.29	0.5629	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	13.46	Call		814.88480	801.532	15.08	0.5974	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		501.08480	500.332	15.08	0.4026	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		824.76380	811.358	15.05	0.6024	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		490.96380	490.158	15.05	0.3976	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		0.00000	602.273	15.37	0.4492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		0.00000	713.473	15.37	0.5508	4,042,535.19	5,666	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		819.81090	806.429	15.07	0.5999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		496.01090	495.229	15.07	0.4001	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		3,225.30460	3,234.679	20.34	0.8765	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		133.00460	128.979	20.34	0.1235	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		552.94010	541.470	16.26	0.4359	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		955.24010	957.170	16.26	0.5641	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		308.03610	307.535	14.48	0.2876	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,105.73610	1,091.835	14.48	0.7124	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		537.33190	526.011	16.34	0.4260	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		989.63190	991.711	16.34	0.5740	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,125.95580	2,132.494	18.57	0.7841	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		243.65580	236.794	18.57	0.2159	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		156.52520	151.786	19.63	0.1451	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,858.82520	2,867.486	19.63	0.8549	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		449.01590	449.073	14.92	0.3669	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		920.11590	906.673	14.92	0.6331	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		155.90580	152.032	20.55	0.1334	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		497.33150	497.315	15.02	0.3744	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		958.13150	945.615	15.02	0.6256	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		3,028.49270	3,036.478	19.83	0.8464	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		179.29270	174.778	19.83	0.1536	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		621.71230	610.860	16.26	0.4540	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		970.91230	972.560	16.26	0.5460	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,180.92610	1,167.851	14.54	0.7135	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		330.12610	329.551	14.54	0.2865	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		605.48930	594.759	16.33	0.4445	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		1,004.68930	1,006.459	16.33	0.5555	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,284.85330	2,291.000	18.73	0.7804	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		265.65330	259.300	18.73	0.2196	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		3,395.10580	3,403.732	20.55	0.8666	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		684.37890	673.407	16.24	0.4687	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		983.97890	985.807	16.24	0.5313	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,535.91990	3,544.837	20.65	0.8586	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		176.31990	172.437	20.65	0.1414	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,416.90780	2,423.417	18.84	0.7762	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,249.55540	1,236.368	14.60	0.7148	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		287.30780	281.017	18.84	0.2238	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		667.62850	656.771	16.32	0.4596	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		1,017.22850	1,019.171	16.32	0.5404	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		3,170.13770	3,178.418	19.96	0.8390	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	29/11/2019	Foreign Exchange Option	16.87	Call			200.53770	196.018	19.96	0.1610	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			349.15540	348.768	14.60	0.2852	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			541.08000	541.274	15.10	0.3781	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,006.58000	993.974	15.10	0.6219	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,442.00820	1,445.481	17.20	0.6338	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			511.00820	501.481	17.20	0.3662	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,113.61400	2,098.757	13.41	0.9083	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			79.11400	77.357	13.41	0.0917	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			927.80140	915.229	15.44	0.5790	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			663.30140	663.829	15.44	0.4210	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			760.31270	748.960	16.04	0.4990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,225.03820	2,231.196	18.52	0.7464	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,233.50260	2,239.684	18.53	0.7474	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			341.08610	334.116	18.50	0.2546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,216.58610	2,222.716	18.50	0.7454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,640.44200	3,649.494	20.78	0.8564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			184.94200	180.894	20.78	0.1436	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			339.53820	332.596	18.52	0.2536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			905.81270	907.560	16.04	0.5010	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			3,144.27250	3,152.646	19.87	0.8298	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			218.77250	214.046	19.87	0.1702	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,125.95110	6,138.640	22.03	0.9539	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			50.45110	50.040	22.03	0.0461	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			338.00260	331.084	18.53	0.2526	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			751.43580	740.286	16.21	0.4833	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			995.73580	997.786	16.21	0.5167	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,683.56240	3,692.816	20.74	0.8504	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			199.26240	195.316	20.74	0.1496	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,563.32560	2,570.271	18.93	0.7729	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			309.02560	302.771	18.93	0.2271	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			734.16290	723.122	16.28	0.4745	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			1,028.46290	1,030.622	16.28	0.5255	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,318.64000	3,327.270	20.09	0.8314	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			224.34000	219.770	20.09	0.1686	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			367.60370	367.280	14.63	0.2832	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,323.30370	1,309.780	14.63	0.7168	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			583.02830	583.591	15.19	0.3813	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,052.22830	1,039.491	15.19	0.6187	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			622.51820	622.076	15.26	0.3837	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,091.61820	1,080.776	15.26	0.6163	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			664.38670	664.093	15.37	0.3859	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,138.18670	1,126.793	15.37	0.6141	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,264.37840	2,257.370	12.82	0.9041	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			85.77840	90.570	12.82	0.0959	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			987.48760	976.520	15.99	0.5448	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			908.88760	909.720	15.99	0.4552	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			530.54360	522.407	18.11	0.3276	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			2,051.94360	2,055.607	18.11	0.6724	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,910.77660	3,918.444	20.95	0.8251	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			269.37660	265.244	20.95	0.1749	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			528.53230	520.413	18.12	0.3265	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			2,059.93230	2,063.613	18.12	0.6735	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			526.52480	518.434	18.13	0.3255	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			2,067.92480	2,071.634	18.13	0.6745	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			706.45330	706.940	15.50	0.3879	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,185.15330	1,172.940	15.50	0.6121	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			745.02540	746.018	15.60	0.3903	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,221.52540	1,208.518	15.60	0.6097	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			785.05870	786.115	15.70	0.3904	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,272.85870	1,260.315	15.70	0.6096	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			788.14540	778.312	17.53	0.4151	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,722.24540	1,725.812	17.53	0.5849	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			793.38560	783.511	17.50	0.4174	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,707.48560	1,711.011	17.50	0.5826	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			790.76010	780.903	17.52	0.4162	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,714.86010	1,718.403	17.52	0.5838	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,864.28840	1,867.136	17.71	0.5879	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			823.38840	813.936	17.71	0.4121	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			912.40610	904.519	17.65	0.4311	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,854.60610	1,855.619	17.65	0.5689	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			917.76310	909.856	17.63	0.4332	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,839.96310	1,840.955	17.63	0.5668	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			915.07960	907.183	17.64	0.4321	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,847.27960	1,848.283	17.64	0.5679	0.00	0	0
Total \$ / R Option												28,775,883.67	117,999	4,830,755
Total \$ / R												576,448,927.57	158,496	5,607,101
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.45980		13.47020			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.60350		13.61450			0.0000	0.00	0	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			13.76120		13.77380			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			13.91140		13.92450			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.07680		14.08860			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			9,960.71210	9,304.067	16.02	0.2279	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			65,940.71210	66,324.067	16.02	0.7721	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			9,785.36340	9,135.695	16.05	0.2244	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			66,765.36340	67,155.695	16.05	0.7756	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			10,139.15720	9,475.362	15.99	0.2315	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			65,119.15720	65,495.362	15.99	0.7685	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			26,064.18070	25,283.831	16.70	0.3077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		101,614.18070	101,933.831	16.70	0.6923		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		25,845.61720	25,068.829	16.72	0.3055		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		102,395.61720	102,718.829	16.72	0.6945		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		26,284.69710	25,500.780	16.68	0.3099		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		100,834.69710	101,150.780	16.68	0.6901		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		38,949.41990	37,985.150	17.11	0.3349		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		131,569.41990	131,865.150	17.11	0.6651		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		38,728.50280	37,767.556	17.13	0.3333		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		132,348.50280	132,647.556	17.13	0.6667		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		39,171.79210	38,204.194	17.10	0.3365		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		130,791.79210	131,084.194	17.10	0.6635		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		77,897.00190	76,750.785	15.97	0.5084		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		87,447.00190	87,610.785	15.97	0.4916		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		77,520.24400	76,375.802	15.99	0.5065		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		88,070.24400	88,235.802	15.99	0.4935		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		78,276.19660	77,127.183	15.96	0.5103		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		86,826.19660	86,987.183	15.96	0.4897		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		75,481.40730	74,498.652	16.88	0.4415		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		134,621.40730	134,818.652	16.88	0.5585		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		75,183.73160	74,202.785	16.89	0.4401		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		135,323.73160	135,522.785	16.89	0.5599		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		75,780.44960	74,795.885	16.86	0.4429		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		133,920.44960	134,115.885	16.86	0.5571		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On	28/02/2019	Foreign Exchange Future			17.43760	17.56880		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			17.49030	17.62290		0.0000		174,903.00	10	398,013	
£ / R	On	29/03/2019	Foreign Exchange Future			17.52290	17.65610		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			17.57350	17.70710		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			17.60630	17.74000		0.0000		0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			17.75470	17.88970		0.0000		0.00	0	5,823	
£ / R	On	16/09/2019	Foreign Exchange Future			18.04170	18.18000		0.0000		0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.31340	18.45430		0.0000		0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			18.61140	18.75110		0.0000		0.00	0	0	
Total £ / R Future												174,903.00	10	432,425
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		303.49530	379.788	14.01	0.6401	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		202.29530	147.388	14.01	0.3599	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,383.80900	2,514.698	17.92	0.9862	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		6.70900	4.998	17.92	0.0138	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,409.77810	1,534.498	15.85	0.9372	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		32.67810	24.798	15.85	0.0628	0.00	0	2,500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		192.55200	152.453	14.75	0.2889	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		569.65200	662.153	14.75	0.7111	0.00	0	500	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,819.26790	3,951.331	22.62	0.9959	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		2.16790	1.631	22.62	0.0041	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		121.13160	94.265	15.14	0.1960	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		788.23160	893.965	15.14	0.8040	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		22.15830	16.791	16.01	0.0445	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,589.25830	1,716.491	16.01	0.9555	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,562.52030	2,693.765	18.44	0.9888	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		5.42030	4.065	18.44	0.0112	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		119.14770	92.672	15.15	0.1933	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		796.24770	902.372	15.15	0.8067	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		117.19060	91.103	15.16	0.1906	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		804.29060	910.803	15.16	0.8094	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		653.28240	747.086	14.97	0.7038	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		219.38240	179.986	14.97	0.2962	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		687.96910	778.703	14.92	0.6668	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		285.06910	242.203	14.92	0.3332	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		700.94980	789.508	14.92	0.6439	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		330.94980	285.808	14.92	0.3561	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		351.99920	312.796	15.31	0.3145	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,092.29920	1,188.096	15.31	0.6855	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		349.16360	310.254	15.32	0.3125	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,099.46360	1,195.554	15.32	0.6875	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		354.85840	315.357	15.30	0.3165	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,085.15840	1,180.657	15.30	0.6835	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put		0.00000	759.476	14.85	0.5443	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call		0.00000	514.176	14.85	0.4557	874,099.88	1,700	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		597.41310	546.993	15.30	0.3863	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,227.41310	1,315.293	15.30	0.6137	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		594.07910	543.905	15.30	0.3846	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,234.07910	1,322.205	15.30	0.6154	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		590.75560	540.838	15.31	0.3830	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,240.75560	1,329.138	15.31	0.6170	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		524.86160	487.296	15.97	0.3049	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		2,030.56160	2,133.896	15.97	0.6951	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		522.57550	485.167	15.98	0.3039	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		2,038.27550	2,141.767	15.98	0.6961	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		527.15770	489.434	15.97	0.3060	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		2,022.85770	2,126.034	15.97	0.6940	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		696.67810	656.046	16.30	0.3384	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		2,235.57810	2,334.646	16.30	0.6616	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		694.19620	653.700	16.31	0.3374	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		2,243.09620	2,342.300	16.31	0.6626	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call		691.73070	651.370	16.32	0.3364	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put		2,250.63070	2,349.970	16.32	0.6636	0.00	0	0
Total £ / R Option											874,099.88	1,700	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												1,049,002.88	1,710	439,925
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12280		0.12270			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12500		0.12490			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12750		0.12740			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.12980		0.12970			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13250		0.13240			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,295.29030	1,298.499	20.51	0.9491	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			25.29030	18.500	20.51	0.0509	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			528.67090	503.091	21.27	0.6403	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			258.67090	223.091	21.27	0.3597	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			151.50700	117.813	22.03	0.2313	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			881.50700	837.813	22.03	0.7687	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			343.86460	398.639	20.41	0.3964	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			853.86460	898.639	20.41	0.6036	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			185.87260	158.942	20.79	0.1962	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,695.87260	1,658.942	20.79	0.8038	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			765.30260	865.329	20.03	0.6563	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			275.30260	365.329	20.03	0.3437	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,632.31160	1,620.520	20.51	0.6926	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,163.45120	1,171.351	19.11	0.6846	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			423.45120	421.351	19.11	0.3154	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			673.07390	675.711	19.81	0.4809	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			933.07390	925.711	19.81	0.5191	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			372.31160	370.520	20.51	0.3074	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,417.02050	1,425.407	18.44	0.7076	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			447.02050	445.407	18.44	0.2924	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			912.82920	915.849	19.38	0.5322	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			942.82920	935.849	19.38	0.4678	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			580.56850	578.509	20.32	0.3785	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,610.56850	1,598.509	20.32	0.6215	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			813.88830	810.220	20.06	0.4385	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,573.88830	1,560.220	20.06	0.5615	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			572.94480	564.791	21.12	0.3277	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,332.94480	2,314.791	21.12	0.6723	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,174.01560	1,176.182	19.00	0.5774	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			934.01560	926.182	19.00	0.4226	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.33960		15.36450			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.36370		15.38900			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.42000		15.44630			0.0000	74,108,520.00	4,806	140,112

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Future			15.45490		15.48170			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.50890		15.53590			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.54380		15.57070			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.70250		15.73000			0.0000	0.00	0	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			15.90310		15.93200			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.01260		16.04190			0.0000	5,156,057.20	322	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.30960		16.34010			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.63820		16.66800			0.0000	0.00	0	0
Total € / R Future												79,264,577.20	5,128	209,101
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			474.40890	490.967	13.53	0.8565	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			38.90890	30.567	13.53	0.1435	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			463.03850	480.537	14.13	0.7636	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			82.03850	74.237	14.13	0.2364	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,205.28990	4,231.456	26.45	0.9964	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.58990	1.456	26.45	0.0036	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			661.82940	680.925	14.66	0.7664	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			108.12940	100.925	14.66	0.2336	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			213.92040	202.108	13.65	0.4087	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			367.62040	382.108	13.65	0.5913	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			84.64430	78.669	15.01	0.1889	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			778.34430	798.669	15.01	0.8111	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			83.17170	77.277	15.04	0.1860	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			786.87170	807.277	15.04	0.8140	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			86.14120	80.085	14.99	0.1918	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			769.84120	790.085	14.99	0.8082	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			8.89650	7.994	17.38	0.0241	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,892.59650	1,917.994	17.38	0.9759	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			929.66100	950.125	15.30	0.8197	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			91.36100	85.025	15.30	0.1803	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			890.84710	910.841	15.12	0.7597	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			146.74710	139.741	15.12	0.2403	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			1,003.31740	1,024.156	15.39	0.7659	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			154.01740	147.956	15.39	0.2341	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,341.58890	1,362.389	16.04	0.7574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			209.90430	203.255	16.06	0.2409	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,349.90430	1,370.755	16.06	0.7591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			208.23690	201.637	16.08	0.2392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,358.23690	1,379.137	16.08	0.7608	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			211.58890	204.889	16.04	0.2426	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			718.35590	732.609	14.53	0.5093	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			620.35590	605.709	14.53	0.4907	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,792.31140	3,819.631	19.54	0.9237	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			74.31140	72.731	19.54	0.0763	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			544.13630	530.827	14.84	0.4434	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			852.13630	867.727	14.84	0.5566	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			338.34770	329.130	16.00	0.2998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,416.34770	1,436.030	16.00	0.7002	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			282.76800	275.553	17.02	0.2356	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			2,020.86800	2,042.953	17.02	0.7644	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			281.25540	274.073	17.03	0.2344	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			2,029.35540	2,051.473	17.03	0.7656	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			284.28990	277.043	17.00	0.2367	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			2,012.38990	2,034.443	17.00	0.7633	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,742.64590	2,766.937	18.04	0.8393	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			184.54590	179.537	18.04	0.1607	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			968.60470	952.125	14.57	0.5558	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			778.50470	792.525	14.57	0.4442	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,483.63950	4,509.727	21.14	0.8653	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			2,103.97700	2,125.382	16.91	0.7114	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,676.43850	2,649.778	13.46	0.9262	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			66.33850	70.178	13.46	0.0738	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			203.73950	199.327	21.14	0.1347	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			432.29980	423.236	16.92	0.2876	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			2,112.19980	2,133.636	16.92	0.7124	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			430.52610	421.499	16.93	0.2865	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			2,120.42610	2,141.899	16.93	0.7135	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			434.07700	424.982	16.91	0.2886	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,344.20910	2,364.180	17.07	0.6861	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			560.33850	550.531	17.08	0.3130	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,352.33850	2,372.331	17.08	0.6870	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			558.47570	548.695	17.09	0.3121	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,360.47570	2,380.495	17.09	0.6879	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			562.20910	552.380	17.07	0.3139	0.00	0	0
Total € / R Option												0.00	0	169,500
Total € / R												79,264,577.20	5,128	378,601
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.74760		9.72410			0.0000	9,747.60	1	5,781
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.86320		9.83990			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			9.99080		9.96810			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.11400		10.09140			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.24960		10.22560			0.0000	0.00	0	0
Total AU\$ / R Future												9,747.60	1	22,435
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			644.19890	620.851	13.29	0.9072	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			17.63990	17.786	13.32	0.0898	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			653.53990	630.186	13.32	0.9102	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			17.00450	17.144	13.36	0.0869	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			662.90450	639.544	13.36	0.9131	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			18.29890	18.451	13.29	0.0928	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,202.34800	1,178.497	14.29	0.8927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			41.48020	40.937	14.31	0.1056	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,211.58020	1,187.737	14.31	0.8944	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			40.72600	40.191	14.32	0.1039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,220.82600	1,196.991	14.32	0.8961	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			42.24800	41.697	14.29	0.1073	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			952.77020	930.653	13.43	0.7463	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			154.25060	154.867	13.39	0.2586	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			936.15060	914.067	13.39	0.7414	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			152.55020	153.151	13.41	0.2562	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			944.45020	922.351	13.41	0.7438	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			150.87020	151.453	13.43	0.2537	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			211.97440	214.144	13.31	0.2919	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			1,020.57440	1,000.144	13.31	0.7081	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			210.11250	212.260	13.33	0.2897	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,028.71250	1,008.259	13.33	0.7103	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			213.85500	216.047	13.29	0.2942	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			1,012.45500	992.047	13.29	0.7058	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,102.77070	1,082.129	13.50	0.7295	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			194.17070	196.129	13.50	0.2705	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,107.81110	1,086.905	13.52	0.6761	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			281.36720	284.425	13.54	0.3219	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,115.76720	1,094.825	13.54	0.6781	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			279.34410	282.358	13.55	0.3199	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,123.74410	1,102.758	13.55	0.6801	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			283.41110	286.505	13.52	0.3239	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												9,747.60	1	23,435
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.25550		10.26710			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.38560		10.39760			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.52480		10.53830			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.65620		10.67010			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.80000		10.81310			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			43.57230	39.489	13.49	0.1641	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			506.47230	513.989	13.49	0.8359	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			42.28590	38.285	13.53	0.1597	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			515.18590	522.785	13.53	0.8403	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			44.89700	40.731	13.45	0.1686	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			497.79700	505.231	13.45	0.8314	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			176.13580	169.534	13.42	0.3261	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			578.53580	583.934	13.42	0.6739	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			173.66730	167.122	13.44	0.3223	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			586.06730	591.522	13.44	0.6777	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	14/06/2019	Foreign Exchange Option	10.79	Call			178.64150	171.983	13.39	0.3300	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			571.04150	576.383	13.39	0.6700	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			183.44380	177.898	14.41	0.2620	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,025.14380	1,033.098	14.41	0.7380	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			181.69070	176.192	14.43	0.2598	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,033.39070	1,041.392	14.43	0.7402	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			179.95330	174.502	14.45	0.2576	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,041.65330	1,049.702	14.45	0.7424	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			256.89920	252.184	14.51	0.2987	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,126.79920	1,135.984	14.51	0.7013	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			254.97820	250.284	14.52	0.2968	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,134.87820	1,144.084	14.52	0.7032	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			258.83690	254.098	14.49	0.3007	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,118.73690	1,127.898	14.49	0.6993	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			342.00100	337.572	14.70	0.3322	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,218.90100	1,227.572	14.70	0.6678	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			339.86300	335.461	14.72	0.3304	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,226.76300	1,235.461	14.72	0.6696	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			344.15460	339.703	14.68	0.3339	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,211.05460	1,219.703	14.68	0.6661	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.40000		0.52000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			13.51240		13.53310			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			13.77300		13.79450			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.06000		14.08280			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.33480		14.35850			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.63860		14.66260			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			43.87740	38.648	16.33	0.1106	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			980.77740	996.249	16.33	0.8894	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			42.95670	37.832	16.35	0.1085	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			989.85670	1,005.432	16.35	0.8915	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			44.81780	39.481	16.31	0.1127	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			971.71780	987.081	16.31	0.8873	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			210.39280	201.061	16.36	0.2605	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,145.89280	1,158.061	16.36	0.7395	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			208.60360	199.331	16.39	0.2585	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,154.10360	1,166.331	16.39	0.7415	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	14/06/2019	Foreign Exchange Option	14.72	Call			212.20150	202.810	16.34	0.2624	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,137.70150	1,149.810	16.34	0.7376	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			264.18170	255.329	17.86	0.2371	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,871.38170	1,885.329	17.86	0.7629	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			262.65390	253.833	17.88	0.2359	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,879.85390	1,893.833	17.88	0.7641	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			265.72280	256.830	17.85	0.2383	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,862.92280	1,876.830	17.85	0.7617	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			409.04010	399.946	18.12	0.2896	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			2,000.54010	2,015.146	18.12	0.7104	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			407.22490	398.160	18.13	0.2885	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			2,008.72490	2,023.360	18.13	0.7115	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			405.41900	396.379	18.15	0.2874	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			2,016.91900	2,031.579	18.15	0.7126	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			484.40940	476.627	18.67	0.2911	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,451.80940	2,468.027	18.67	0.7089	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			482.72900	474.963	18.68	0.2902	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,460.12900	2,476.363	18.68	0.7098	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			486.09710	478.298	18.66	0.2920	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,443.49710	2,459.698	18.66	0.7080	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			1.99080		1.98810			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01210		2.00940			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			92.46840	90.603	14.03	0.1818	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,011.46840	982.603	14.03	0.8182	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			79.86070	77.922	14.22	0.1595	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,098.86070	1,069.922	14.22	0.8405	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			68.95420	66.995	14.41	0.1397	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,187.95420	1,158.995	14.41	0.8603	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			778.17190	785.188	12.92	0.5979	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			484.17190	464.188	12.92	0.4021	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			725.23170	730.801	12.94	0.5722	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			531.23170	509.801	12.94	0.4278	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			833.71890	842.201	12.89	0.6233	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			439.71890	421.201	12.89	0.3767	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.06620		2.06960			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.10500		2.10850			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
DKK / R	On	16/09/2019	Foreign Exchange Future			2.14740		2.15120			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.18820		2.19220			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.23300		2.23720			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,931.76520	1,965.340	16.62	0.9431	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			35.28850	34.420	16.12	0.0710	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,739.28850	1,772.420	16.12	0.9290	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			30.90920	30.645	16.37	0.0635	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,834.90920	1,868.645	16.37	0.9365	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			27.76520	27.340	16.62	0.0569	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			857.39650	865.158	13.43	0.5662	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			507.74650	481.432	13.54	0.4119	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			922.74650	931.432	13.54	0.5881	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			475.15670	449.777	13.65	0.3908	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			990.15670	999.777	13.65	0.6092	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			542.39650	515.158	13.43	0.4338	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			285.38780	273.088	15.63	0.1979	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,773.38780	2,799.088	15.63	0.8021	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			315.86610	301.461	15.50	0.2153	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,603.86610	2,627.461	15.50	0.7847	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			300.24940	286.918	15.57	0.2064	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,688.24940	2,712.918	15.57	0.7936	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			308.47640	298.624	16.27	0.1794	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,786.47640	3,816.624	16.27	0.8206	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			297.38040	287.883	16.33	0.1737	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,875.38040	3,905.883	16.33	0.8263	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			320.03320	309.809	16.21	0.1853	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,698.03320	3,727.809	16.21	0.8147	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			452.67420	437.627	16.48	0.2149	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			4,080.67420	4,107.627	16.48	0.7851	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			439.41700	424.997	16.54	0.2095	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,167.41700	4,194.997	16.54	0.7905	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			426.58970	412.788	16.60	0.2042	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,254.58970	4,282.788	16.60	0.7958	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.71850		1.71960			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74140		1.74250			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			127.63810	119.856	15.92	0.2305	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			831.63810	834.856	15.92	0.7695	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			110.57540	103.381	16.14	0.2034	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			914.57540	918.381	16.14	0.7966	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			147.21220	138.829	15.71	0.2606	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			751.21220	753.829	15.71	0.7394	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			560.83380	549.555	15.38	0.4719	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			735.83380	735.555	15.38	0.5281	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			524.29120	513.264	15.53	0.4481	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			799.29120	799.264	15.53	0.5519	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			599.75810	588.238	15.23	0.4964	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			674.75810	674.239	15.23	0.5036	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13360		0.13380			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13260		0.13270			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13220		0.13240			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13130		0.13150			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13010		0.13020			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.59240		1.58800			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61510		1.61060			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.28420		9.26710			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.39760		9.38100			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.52120		9.50530			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.63880		9.62280			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.76750		9.74950			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			324.53100	307.749	12.31	0.7300	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			59.55350	59.793	12.34	0.2623	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			332.45350	315.593	12.34	0.7377	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			63.77620	64.176	12.27	0.2778	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			316.67620	299.976	12.27	0.7222	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			61.63100	61.949	12.31	0.2700	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			112.38980	111.395	13.27	0.2590	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			651.38980	633.795	13.27	0.7410	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			110.52360	109.525	13.29	0.2553	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			659.52360	641.925	13.29	0.7447	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			114.28570	113.299	13.24	0.2627	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			643.28570	625.698	13.24	0.7373	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			248.54750	248.290	12.95	0.3879	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			593.24750	577.090	12.95	0.6121	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			245.66350	245.354	12.97	0.3843	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			600.36350	584.154	12.97	0.6157	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			251.46750	251.259	12.93	0.3915	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			586.16750	570.059	12.93	0.6085	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			229.14710	229.865	13.83	0.3106	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			956.34710	941.064	13.83	0.6894	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			227.12340	227.820	13.84	0.3083	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			964.32340	949.020	13.84	0.6917	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			231.19090	231.933	13.81	0.3130	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			948.39090	933.133	13.81	0.6870	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			300.65280	302.466	14.23	0.3372	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,071.15280	1,054.966	14.23	0.6628	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			298.47380	300.260	14.25	0.3351	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,078.97380	1,062.759	14.25	0.6649	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			302.84610	304.691	14.22	0.3393	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,063.34610	1,047.191	14.22	0.6607	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.29560		1.29620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.30210		1.30270			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			438.00000	444.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			538.00000	544.000		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			338.00000	344.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			173.00000	179.000		1.0000	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			273.00000	279.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			73.00000	79.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.29940		1.30830			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30520		1.31400			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
QUANTO £On	16/09/2019	Foreign Exchange Future			1.31110		1.31990			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.31640		1.32530			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.32210		1.33090			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	5
Total QUANTO £ / \$											0.00	0	5
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14560		1.14670			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15430		1.15540			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.16360		1.16470			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.17240		1.17350			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.18200		1.18310			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	587
Total QUANTO € / \$											0.00	0	587
SGD / R On	18/03/2019	Foreign Exchange Future			9.96550		9.95850			0.0000	0.00	0	1,200
SGD / R On	14/06/2019	Foreign Exchange Future			10.09280		10.08590			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	1,200
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Call			54.24030	52.629	13.39	0.2119	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put			435.74030	427.129	13.39	0.7881	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call			52.63600	51.035	13.43	0.2064	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put			444.13600	435.535	13.43	0.7936	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call			55.89170	54.272	13.35	0.2175	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put			427.39170	418.772	13.35	0.7825	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call			345.62230	344.919	12.43	0.5643	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put			259.72230	252.119	12.43	0.4357	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call			340.67980	339.894	12.45	0.5590	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put			264.77980	257.094	12.45	0.4410	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call			350.61680	349.998	12.42	0.5697	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put			254.71680	247.198	12.42	0.4303	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	1,200
TRY / R On	18/03/2019	Foreign Exchange Future			2.52860		2.51830			0.0000	0.00	0	30,000
TRY / R On	14/06/2019	Foreign Exchange Future			2.44000		2.43160			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	30,000
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Call			5.49050	5.626	16.60	0.0885	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.73	Put			217.19050	207.026	16.60	0.9115	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Call			4.75870	4.866	16.59	0.0784	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.74	Put			226.45870	216.267	16.59	0.9216	0.00	0	0
TRY / R On	18/03/2019	Foreign Exchange Option	2.72	Call			6.31650	6.485	16.60	0.0997	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
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			208.01650	197.885	16.60	0.9003	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.36600	0.628	23.97	0.0059	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,099.76600	1,090.628	23.97	0.9941	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.29610	0.590	23.97	0.0055	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,109.69610	1,100.590	23.97	0.9945	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.43940	0.668	23.97	0.0062	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,089.83940	1,080.668	23.97	0.9938	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	30,000
Total Futures												627 122 271.70	45,636	1,488,186
Total Options												29 649 983.55	119,699	5,008,755
Grand Total:												656,772,255.25	165,335	6,496,941