



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: 05/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/03/2019 Foreign Exchange Future			14.13430		14.21980			0.0000	1,273,217,744.00	90,080	0
\$ / R On 08/03/2019 Foreign Exchange Future			14.13930		14.22470			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.14430		14.22960			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.15600		14.24130			0.0000	1,788,596,444.00	126,349	763,220
\$ / R On 22/03/2019 Foreign Exchange Future			14.16260		14.24800			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.17090		14.25640			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.17250		14.25810			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.17420		14.25970			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.18090		14.26650			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.18420		14.26990			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.18580		14.27160			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.20280		14.28870			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.22150		14.30750			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.22670		14.31270			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.22840		14.31440			0.0000	0.00	0	2,426
\$ / R On 09/05/2019 Foreign Exchange Future			14.24370		14.32990			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.25050		14.33690			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.26250		14.34910			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.27790		14.36470			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.28130		14.36820			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.28640		14.37340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			14.28810		14.37510			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.29870		14.38570			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.30580		14.39280			0.0000	94,733,007.60	6,622	126,584
\$ / R	On	20/06/2019	Foreign Exchange Future			14.31640		14.40340			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.33050		14.41750			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.33580		14.42280			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.33930		14.42640			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.38850		14.47640			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.39020		14.47820			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.41120		14.49940			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.44100		14.52930			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.44620		14.53460			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.44970		14.53810			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.45150		14.53990			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.47100		14.55980			0.0000	17,437,555.00	1,205	21,947
\$ / R	On	30/09/2019	Foreign Exchange Future			14.49600		14.58520			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.49960		14.58880			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.55110		14.64060			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.60330		14.69270			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.60880		14.69810			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.61240		14.70170			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.62820		14.71780			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.65950		14.75010			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.66300		14.75370			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.71530		14.80600			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.76530		14.85580			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.77060		14.86120			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.79680		14.88700			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.82950		14.91860			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.88130		14.96870			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.94660		15.03180			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.96550		15.05110			0.0000	0.00	0	300
\$ / R	On	28/07/2020	Foreign Exchange Future			15.05110		15.14200			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.14180		15.23710			0.0000	0.00	0	0
Total \$ / R Future												3,173,984,750.60	224,256	1,088,207
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put			0.20680	0.000	15.53	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call			520.00680	434.300	15.53	1.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call			769.83350	684.300	15.53	1.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put			0.03350	0.000	15.53	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			178.92930	255.700	15.53	1.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			8.72930	0.000	15.53	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put			0.03700	0.000	15.53	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call			719.83700	634.300	15.53	1.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put			0.03070	0.000	15.53	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call			819.83070	734.300	15.53	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			4.30280	2.734	18.53	0.0296	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			529.00280	442.034	18.53	0.9704	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Call			251.52120	168.835	15.88	0.7565	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Put			26.82120	29.535	15.88	0.2435	0.00	0	25,000
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			922.71510	1,006.937	22.55	0.9909	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			2.31510	1.237	22.55	0.0091	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			320.22480	237.488	14.66	0.7834	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			30.62480	33.188	14.66	0.2166	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			5.88700	2.511	18.96	0.0142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,084.58700	1,166.511	18.96	0.9858	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			5.69920	2.434	19.01	0.0138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,094.39920	1,176.434	19.01	0.9862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			6.08120	2.589	18.90	0.0147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,074.78120	1,156.589	18.90	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			274.51490	201.577	13.41	0.6216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			83.21490	95.576	13.41	0.3784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,441.30000	2,356.000	15.32	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	0.000	15.32	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,181.30000	2,096.000	16.02	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.00000	0.000	16.02	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			4.33700	5.663	15.09	0.0351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			795.63700	711.663	15.09	0.9649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,741.30000	2,656.000	14.51	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	0.000	14.51	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,911.30000	3,826.000	13.97	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	13.97	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,501.30000	2,416.000	15.16	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	0.000	15.16	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			320.09370	370.236	14.67	0.7891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			81.39370	46.236	14.67	0.2109	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,481.42610	1,396.130	17.86	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.12610	0.129	17.86	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			967.39850	1,047.662	18.31	0.9794	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			8.69850	3.662	18.31	0.0206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			512.93230	432.664	14.25	0.8634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			21.63230	26.664	14.25	0.1366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			737.73180	812.111	17.01	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			19.03180	8.111	17.01	0.0441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			785.84840	701.987	15.06	0.9631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			4.54840	5.987	15.06	0.0369	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,212.57000	1,295.695	19.66	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			3.87000	1.695	19.66	0.0097	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			195.53010	231.139	13.83	0.6461	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			136.83010	87.139	13.83	0.3539	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,301.60320	1,385.305	20.15	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			2.90320	1.305	20.15	0.0075	0.00	0	721

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	12.47	Call			1,771.30490	1,686.004	17.13	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00490	0.004	17.13	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			418.45740	340.040	13.94	0.7929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			37.15740	44.040	13.94	0.2071	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,731.30810	1,646.007	17.24	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00810	0.007	17.24	0.0001	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			385.91330	308.357	13.83	0.7619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			44.61330	52.357	13.83	0.2381	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			938.29310	1,018.034	18.14	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			9.59310	4.034	18.14	0.0226	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,241.78990	1,156.502	16.89	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.48990	0.502	16.89	0.0036	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			144.67980	93.273	13.74	0.3732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			183.37980	217.273	13.74	0.6268	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,838.78030	2,924.053	28.59	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.08030	0.053	28.59	0.0003	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			91.56340	53.378	14.49	0.2380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			290.26340	337.378	14.49	0.7620	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,848.77890	2,934.054	28.71	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.07890	0.054	28.71	0.0003	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,341.60030	1,256.287	17.29	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.30030	0.287	17.29	0.0021	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			309.62550	234.858	13.55	0.6723	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			68.32550	78.858	13.55	0.3277	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,258.80250	3,344.099	33.40	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.10250	0.099	33.40	0.0004	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			70.15780	38.574	14.91	0.1807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			358.85780	412.574	14.91	0.8193	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,222.44780	1,305.646	19.71	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			3.74780	1.646	19.71	0.0094	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,358.90090	2,444.096	25.62	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.20090	0.096	25.62	0.0005	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			29.16240	13.249	16.27	0.0698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			607.86240	677.249	16.27	0.9302	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,649.76790	1,734.491	21.95	0.9972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			1.06790	0.491	21.95	0.0028	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,321.63120	1,236.321	17.21	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			0.33120	0.321	17.21	0.0023	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			118.79400	73.337	14.06	0.3087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			227.49400	267.337	14.06	0.6913	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,420.69520	1,504.921	20.77	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			1.99520	0.921	20.77	0.0053	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,122.18060	1,036.976	16.41	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			0.88060	0.976	16.41	0.0068	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			64.13460	34.576	15.05	0.1644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			382.83460	438.576	15.05	0.8356	0.00	0	138,000

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	16.13	Put		1,889.28110	1,974.269	23.19	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.58110	0.269	23.19	0.0015	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		992.95740	907.978	15.89	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		1.65740	1.978	15.89	0.0132	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		76.71090	43.013	14.77	0.1984	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		335.41090	387.013	14.77	0.8016	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,759.50350	1,844.370	22.52	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.80350	0.370	22.52	0.0021	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		28.28890	12.769	16.32	0.0675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		616.98890	686.769	16.32	0.9325	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,570.02120	1,654.607	21.54	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		1.32120	0.607	21.54	0.0035	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		884.11920	799.548	15.45	0.9772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		2.81920	3.548	15.45	0.0228	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		27.44180	12.306	16.36	0.0652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		626.14180	696.306	16.36	0.9348	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,139.02340	2,224.152	24.48	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.32340	0.152	24.48	0.0009	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		557.89730	476.967	14.39	0.8886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		16.59730	20.967	14.39	0.1114	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,858.77760	2,944.055	28.82	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.07760	0.055	28.82	0.0003	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		576.17710	495.005	14.45	0.8976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		14.87710	19.005	14.45	0.1024	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		37.19960	17.811	15.90	0.0913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		535.89960	601.811	15.90	0.9087	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,758.84180	3,844.178	39.12	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.14180	0.179	39.12	0.0006	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		477.80880	398.141	14.14	0.8402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		26.50880	32.141	14.14	0.1598	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,778.78930	2,864.048	27.91	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.08930	0.048	27.91	0.0003	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		8.98700	3.782	18.25	0.0212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		957.68700	1,037.782	18.25	0.9788	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,988.78510	3,074.067	30.31	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.08510	0.067	30.31	0.0003	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		281.36480	208.033	13.43	0.6320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		80.06480	92.033	13.43	0.3680	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		10.93120	4.594	17.93	0.0256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		899.63120	978.594	17.93	0.9744	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,158.88090	4,244.266	43.70	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.18090	0.266	43.70	0.0009	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		11.29410	4.747	17.87	0.0264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		889.99410	968.747	17.87	0.9736	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		14.66500	6.189	17.44	0.0341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		813.36500	890.189	17.44	0.9659	0.00	0	63,500

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	16.97	Put			2,728.79770	2,814.049	27.52	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.09770	0.049	27.52	0.0003	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,718.79950	2,804.050	27.47	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.09950	0.050	27.47	0.0003	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,191.92560	1,106.663	16.69	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.62560	0.663	16.69	0.0047	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			539.77950	459.104	14.33	0.8790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			18.47950	23.104	14.33	0.1210	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,338.90950	2,424.100	25.51	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.20950	0.100	25.51	0.0006	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,092.31930	1,007.150	16.29	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			1.01930	1.150	16.29	0.0079	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,058.78940	3,144.075	31.11	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.08940	0.075	31.11	0.0004	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			698.25970	615.759	14.81	0.9429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			6.95970	9.759	14.81	0.0571	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			48.89120	24.840	15.47	0.1230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			457.59120	518.840	15.47	0.8770	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,059.08810	2,144.181	24.07	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.38810	0.181	24.07	0.0010	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,261.99760	1,345.465	19.93	0.9916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			3.29760	1.464	19.93	0.0084	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			746.79860	663.459	14.95	0.9550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			5.49860	7.459	14.95	0.0450	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			650.71400	568.682	14.67	0.9280	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			9.41400	12.682	14.67	0.0720	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,281.79390	1,365.382	20.04	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			3.09390	1.382	20.04	0.0079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			182.88170	121.685	13.36	0.4560	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			141.58170	165.685	13.36	0.5440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			12.05650	5.069	17.77	0.0281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			870.75650	949.069	17.77	0.9719	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			913.74010	829.029	15.57	0.9803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			2.44010	3.029	15.57	0.0197	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			30.06310	13.748	16.22	0.0722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			598.76310	667.748	16.22	0.9278	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,589.95210	1,674.576	21.65	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			1.25210	0.576	21.65	0.0033	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			765.96150	841.324	17.17	0.9600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			17.26150	7.324	17.17	0.0400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			88.91680	51.502	14.53	0.2309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			297.61680	345.502	14.53	0.7691	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			844.71590	760.373	15.29	0.9723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			3.41590	4.373	15.29	0.0277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			97.07360	57.323	14.39	0.2525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			275.77360	321.323	14.39	0.7475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,739.54550	1,824.389	22.42	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.84550	0.389	22.42	0.0022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			775.40820	851.081	17.22	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			16.70820	7.080	17.22	0.0388	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			986.84940	1,067.436	18.42	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			8.14940	3.436	18.42	0.0193	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			426.75650	348.142	13.97	0.8002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			35.45650	42.142	13.97	0.1998	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,163.24510	1,245.968	19.39	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			4.54510	1.968	19.39	0.0112	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			589.69180	658.266	16.18	0.9253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			30.99180	14.266	16.18	0.0747	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,441.48400	1,356.163	17.70	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.18400	0.163	17.70	0.0012	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			631.88720	550.056	14.61	0.9212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			10.58720	14.056	14.61	0.0788	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			305.04070	353.687	14.58	0.7759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			86.34070	49.687	14.58	0.2241	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2.40090	1.095	20.46	0.0063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,361.10090	1,445.095	20.46	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.09130	0.078	31.46	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,088.79130	3,174.078	31.46	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,408.70900	5,494.011	43.71	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.00900	0.011	43.71	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			165.86750	197.177	13.59	0.5968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			157.16750	103.177	13.59	0.4032	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,016.09060	1,097.124	18.58	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			7.39060	3.124	18.58	0.0176	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			55.51150	64.521	13.69	0.2808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			346.81150	270.521	13.69	0.7192	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			452.02190	372.856	14.05	0.8210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			30.72190	36.856	14.05	0.1790	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,939.21480	2,024.239	23.45	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.51480	0.239	23.45	0.0014	0.00	0	1,800
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			36.73200	46.598	14.10	0.1928	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			484.73200	409.198	14.10	0.8072	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			168.21110	193.831	14.29	0.5279	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			216.21110	156.431	14.29	0.4721	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.32770	0.334	20.75	0.0016	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,046.72770	1,961.234	20.75	0.9984	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			361.32320	293.097	14.20	0.6426	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			104.92320	122.197	14.20	0.3574	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			137.06200	99.407	16.17	0.2883	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			380.66200	428.507	16.17	0.7117	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			443.91280	370.887	13.93	0.7336	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			67.51280	79.987	13.93	0.2664	0.00	0	32,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			61.79860	71.543	13.84	0.2418	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			479.89860	404.043	13.84	0.7582	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			187.22830	214.440	14.84	0.4982	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			265.32830	206.940	14.84	0.5018	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			110.19760	126.916	14.29	0.3597	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			368.29760	299.416	14.29	0.6403	0.00	0	6,500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,541.61650	1,622.351	20.90	0.9766	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			11.31650	6.551	20.90	0.0234	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			321.56880	363.708	15.99	0.6424	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			181.26880	137.908	15.99	0.3576	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,194.23450	1,270.728	19.86	0.9496	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			23.93450	14.928	19.86	0.0504	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			262.64340	206.235	15.08	0.4890	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			202.94340	232.035	15.08	0.5110	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			238.91970	186.717	15.31	0.4537	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			229.21970	262.517	15.31	0.5463	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			823.35520	734.314	12.68	0.9484	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			13.65520	10.114	12.68	0.0516	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			74.38920	84.128	13.99	0.2667	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			464.08920	388.328	13.99	0.7333	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			4.51060	3.892	16.24	0.0180	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,264.21060	1,178.092	16.24	0.9820	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			519.26590	575.146	17.21	0.7755	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			108.96590	79.346	17.21	0.2245	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			6.72750	6.262	15.66	0.0263	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,223.22750	1,137.162	15.66	0.9737	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			139.50980	159.647	14.93	0.3719	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			409.40980	343.847	14.93	0.6281	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			316.24380	356.018	16.03	0.5882	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			237.84380	191.818	16.03	0.4118	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			69.53500	80.032	14.39	0.2274	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			581.13500	505.832	14.39	0.7726	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			212.84840	239.170	14.96	0.4381	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			391.54840	331.970	14.96	0.5619	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			868.57660	929.785	17.79	0.7880	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			136.07660	111.285	17.79	0.2120	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			241.73550	270.530	14.84	0.4318	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			444.43550	387.229	14.84	0.5682	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,369.01170	1,440.382	19.20	0.8839	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			73.41170	58.782	19.20	0.1161	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,692.57670	1,767.257	19.79	0.9255	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			46.97670	35.657	19.79	0.0745	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			711.07320	766.749	17.02	0.7251	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			185.47320	155.149	17.02	0.2749	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			377.84340	325.870	15.13	0.5016	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			313.44340	347.470	15.13	0.4984	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,326.41210	1,244.172	14.05	0.9524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			12.01210	15.772	14.05	0.0476	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			55.34680	62.694	13.70	0.1538	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			879.74680	801.094	13.70	0.8462	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			402.03880	348.230	15.03	0.5253	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			287.63880	319.830	15.03	0.4747	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			8.97370	12.227	14.10	0.0381	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,403.37370	1,320.627	14.10	0.9619	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			165.70780	185.048	14.52	0.3169	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			635.60780	568.748	14.52	0.6831	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			121.32490	136.564	14.25	0.2569	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			731.22490	660.264	14.25	0.7431	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			311.00560	341.488	15.16	0.4681	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			440.90560	385.188	15.16	0.5319	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			245.15160	270.528	14.93	0.3968	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			542.05160	481.028	14.93	0.6032	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,282.99160	1,349.386	18.77	0.8235	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			132.09160	111.886	18.77	0.1765	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			363.89700	396.478	15.52	0.4809	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			462.99700	408.978	15.52	0.5191	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,070.30650	1,132.210	18.16	0.7784	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			169.40650	144.710	18.16	0.2216	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			375.00480	407.650	15.72	0.4672	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			509.70480	455.550	15.72	0.5328	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			508.96640	455.327	15.82	0.5267	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			390.76640	424.027	15.82	0.4733	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,546.57530	1,615.309	19.47	0.8435	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			124.77530	106.609	19.47	0.1565	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			533.22620	478.104	15.73	0.5449	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			365.02620	396.804	15.73	0.4551	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,400.36300	1,316.825	13.95	0.9214	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			32.16300	35.525	13.95	0.0786	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			894.41430	949.875	17.67	0.7032	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			252.61430	221.175	17.67	0.2968	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,871.05240	1,944.207	20.15	0.8851	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			89.25240	75.507	20.15	0.1149	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			46.93590	51.919	14.11	0.1068	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,275.13590	1,193.219	14.11	0.8932	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			9.06910	8.906	16.34	0.0203	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,242.46910	2,155.306	16.34	0.9797	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			548.46440	590.595	16.44	0.5583	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			413.56440	368.695	16.44	0.4417	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			543.11580	489.551	15.84	0.5329	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			407.41580	440.851	15.84	0.4671	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			219.88620	241.438	15.09	0.3201	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			775.58620	710.138	15.09	0.6799	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	10/06/2019	Foreign Exchange Option	14.06	Call		640.21760	581.189	15.50	0.5990	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		314.51760	342.489	15.50	0.4010	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		592.59250	536.148	15.66	0.5674	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		356.89250	387.448	15.66	0.4326	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,703.61730	3,616.646	19.51	0.9981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.81730	0.846	19.51	0.0019	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		770.61810	820.906	17.16	0.6354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,126.65860	2,040.300	15.84	0.9696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		13.85860	14.500	15.84	0.0304	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		607.90690	652.124	16.61	0.5689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		420.70690	377.924	16.61	0.4311	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,670.29190	1,584.753	14.44	0.9399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		479.81870	517.800	16.12	0.5041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		498.26540	449.686	16.15	0.4926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		485.46540	523.886	16.15	0.5074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		507.00480	457.547	16.10	0.4991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		474.20480	511.747	16.10	0.5009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call		229.27670	202.693	18.24	0.2572	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		1,136.54990	1,059.642	14.46	0.8282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put		93.74990	103.842	14.46	0.1718	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call		1,177.20140	1,099.415	14.41	0.8412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put		84.40140	93.615	14.41	0.1588	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		502.61870	453.600	16.12	0.4959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		178.83090	157.421	18.91	0.2059	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		1,346.49450	1,265.673	14.20	0.8880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		53.69450	59.873	14.20	0.1120	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		902.25260	956.666	17.57	0.6795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		295.05260	262.466	17.57	0.3205	0.00	0	12,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put		1,136.47670	1,196.893	18.24	0.7428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		1,019.02150	945.030	14.62	0.7859	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		534.01740	481.922	15.96	0.5187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		441.21740	476.122	15.96	0.4813	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,766.55000	1,680.770	14.73	0.9480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		23.75000	24.970	14.73	0.0520	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		1,386.03090	1,451.621	18.91	0.7941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		944.58350	872.769	14.73	0.7555	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		468.62400	505.726	16.08	0.4977	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		511.42400	461.526	16.08	0.5023	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,218.54930	1,139.932	14.36	0.8538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		75.74930	84.132	14.36	0.1462	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		126.22150	139.230	14.62	0.2141	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		414.66070	448.155	15.88	0.4647	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		253.51470	277.223	15.26	0.3451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		746.31470	683.023	15.26	0.6549	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		581.76250	526.846	15.79	0.5521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		388.96250	421.046	15.79	0.4479	0.00	0	13,600

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	13.60	Put		151.78350	166.969	14.73	0.2445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		141.18210	123.058	19.50	0.1654	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,816.34260	1,887.676	19.87	0.8583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		119.14260	103.476	19.87	0.1417	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,301.35140	1,365.330	18.69	0.7782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		194.15140	171.130	18.69	0.2218	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		557.46070	503.955	15.88	0.5353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		326.27530	354.693	15.56	0.4036	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,420.28150	1,486.487	19.00	0.8001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		173.08150	152.287	19.00	0.1999	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		396.52540	355.576	16.77	0.4108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		653.72540	699.776	16.77	0.5892	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,638.38210	1,707.258	19.50	0.8346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		225.47410	199.266	18.29	0.2534	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		687.83550	627.298	15.43	0.6205	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		295.03550	321.498	15.43	0.3795	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		403.28920	361.824	16.72	0.4165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		640.48920	686.024	16.72	0.5835	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		649.07530	590.493	15.56	0.5964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		26.19560	20.455	22.63	0.0320	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		978.50980	1,034.886	17.80	0.7021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		271.30980	240.686	17.80	0.2979	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		508.69390	548.549	16.24	0.5201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		481.49390	434.349	16.24	0.4799	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,152.67410	1,213.466	18.29	0.7466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		128.56680	111.837	19.70	0.1520	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,434.75080	1,352.695	14.09	0.9079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		41.95080	46.895	14.09	0.0921	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		758.45240	694.618	15.22	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		245.65240	268.818	15.22	0.3382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,593.39560	3,674.655	22.63	0.9680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		175.93130	154.831	18.96	0.2029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		286.43850	312.342	15.40	0.3726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		699.23850	638.142	15.40	0.6274	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,664.81620	1,734.083	19.56	0.8384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		137.61620	119.883	19.56	0.1616	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,735.76680	1,806.037	19.70	0.8480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		226.64150	248.462	15.13	0.3211	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,343.51770	1,408.316	18.80	0.7863	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		186.31770	164.116	18.80	0.2137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,226.89940	1,148.123	14.35	0.8562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		74.09940	82.323	14.35	0.1438	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,403.13130	1,469.031	18.96	0.7971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		343.41810	306.706	17.16	0.3646	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,452.65980	1,370.379	14.07	0.9116	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		39.85980	44.579	14.07	0.0884	0.00	0	911

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	13.13	Put		57.66100	64.245	14.23	0.1184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,320.46100	1,240.045	14.23	0.8816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		789.44150	724.262	15.13	0.6789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		27.49190	28.953	14.44	0.0601	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,559.25830	1,627.336	19.34	0.8227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		152.05830	133.136	19.34	0.1773	0.00	0	1,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		707.22760	754.932	16.87	0.6021	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		390.62760	351.332	16.87	0.3979	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,869.96400	2,949.542	21.72	0.9347	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		53.36400	45.942	21.72	0.0653	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,022.27450	2,094.651	20.02	0.8645	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		119.77450	105.151	20.02	0.1355	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		600.98990	548.138	15.84	0.5429	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		433.48990	467.638	15.84	0.4571	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,701.20910	1,769.513	19.40	0.8250	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		291.07020	260.842	17.80	0.3016	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		158.70910	140.013	19.40	0.1750	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		625.28460	571.152	15.76	0.5587	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		407.78460	440.652	15.76	0.4413	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		50.86030	56.406	14.07	0.1015	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,468.36030	1,386.905	14.07	0.8985	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,043.57020	1,100.341	17.80	0.6984	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		79.40570	87.734	14.24	0.1425	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,312.20570	1,233.534	14.24	0.8575	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,129.99430	2,203.179	20.13	0.8701	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		116.39430	102.479	20.13	0.1299	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,110.34250	1,036.429	14.54	0.7909	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		133.94250	147.129	14.54	0.2091	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,176.47570	2,248.729	19.82	0.8466	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		152.87570	137.229	19.82	0.1534	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		698.36920	644.898	15.76	0.5583	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		471.96920	506.398	15.76	0.4417	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,858.35860	1,926.925	19.27	0.8092	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		331.16930	301.464	17.84	0.3061	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		194.75860	175.425	19.27	0.1908	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		722.77950	668.158	15.67	0.5722	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		446.37950	479.658	15.67	0.4278	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		73.71300	78.729	14.07	0.1195	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,550.11300	1,467.229	14.07	0.8805	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,194.76930	1,252.964	17.84	0.6939	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		113.62820	124.538	14.33	0.1696	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,351.82820	1,274.738	14.33	0.8304	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		611.21230	651.396	16.11	0.4964	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		630.61230	582.596	16.11	0.5036	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,040.36400	2,110.214	19.41	0.8198	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		189.76400	171.414	19.41	0.1802	0.00	0	3,147

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,347.29560	2,419.340	19.74	0.8378	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			176.59560	160.340	19.74	0.1622	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			780.88390	727.085	15.70	0.5700	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			501.58390	536.085	15.70	0.4300	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,021.34060	2,089.852	19.22	0.8020	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			220.64060	200.852	19.22	0.1980	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			805.43490	750.559	15.61	0.5827	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			476.13490	509.559	15.61	0.4173	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			93.95610	98.540	14.10	0.1320	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,623.25610	1,539.540	14.10	0.8680	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,348.16290	1,407.770	17.93	0.6959	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			357.46290	328.770	17.93	0.3041	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			148.29100	161.090	14.36	0.1907	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,392.89100	1,317.290	14.36	0.8093	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			745.02100	788.879	16.37	0.5289	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			613.12100	568.579	16.37	0.4711	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,525.37410	4,605.520	23.40	0.9411	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			65.27410	57.020	23.40	0.0589	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,109.05230	2,024.016	14.41	0.9255	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			49.25230	53.016	14.41	0.0745	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,634.86470	1,698.215	18.44	0.7314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			324.66470	299.215	18.44	0.2686	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			972.06000	911.637	15.19	0.6453	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			382.26000	410.637	15.19	0.3547	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,821.44300	2,896.419	20.28	0.8650	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			151.24300	137.419	20.28	0.1350	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,814.68570	3,726.275	17.43	0.9917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.88570	5.275	17.43	0.0083	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,404.66430	3,484.058	21.43	0.8964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			114.46430	105.058	21.43	0.1036	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			625.93640	581.255	16.43	0.4673	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			786.13640	830.255	16.43	0.5327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,377.61050	1,436.485	17.87	0.6862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			387.41050	357.485	17.87	0.3138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			385.24880	355.473	17.89	0.3122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,385.44880	1,444.473	17.89	0.6878	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,481.20230	3,560.889	21.59	0.8996	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			111.00230	101.889	21.59	0.1004	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			845.38340	789.979	15.58	0.5858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			495.58340	528.979	15.58	0.4142	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,204.58850	3,283.147	21.02	0.8873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			124.38850	114.147	21.02	0.1127	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			787.82340	734.898	15.77	0.5567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			558.02340	593.898	15.77	0.4433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,001.64850	4,083.012	22.65	0.9179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			91.44850	84.011	22.65	0.0821	0.00	0	1,200

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,156.92660	4,238.698	22.97	0.9223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		86.72660	79.698	22.97	0.0777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		906.75820	848.850	15.39	0.6154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		436.95820	467.850	15.39	0.3846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		426.37400	393.788	17.57	0.3408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,246.57400	1,302.788	17.57	0.6592	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,195.81160	4,277.679	23.05	0.9234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		85.61160	78.679	23.05	0.0766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,006.21260	944.534	15.10	0.6604	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		356.41260	383.534	15.10	0.3396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,821.09000	4,901.349	23.30	0.9465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		60.89000	52.349	23.30	0.0535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,459.37030	1,383.027	14.34	0.8142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		149.57030	162.027	14.34	0.1858	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		955.35910	895.567	15.24	0.6378	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		395.55910	424.567	15.24	0.3622	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		880.71340	823.851	15.47	0.6030	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		460.91340	492.851	15.47	0.3970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,537.77680	1,459.895	14.24	0.8344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		127.97680	138.895	14.24	0.1656	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		244.41820	263.023	14.69	0.2637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,204.21820	1,134.023	14.69	0.7363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,827.50020	3,908.357	22.30	0.9124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		97.30020	89.357	22.30	0.0876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		652.75500	692.259	16.05	0.4834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		712.55500	663.259	16.05	0.5166	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		652.24250	606.168	16.31	0.4826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		742.44250	785.168	16.31	0.5174	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,137.09770	1,068.844	14.79	0.7124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		277.29770	297.843	14.79	0.2876	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,091.68520	1,025.265	14.87	0.6954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		301.88520	324.265	14.87	0.3046	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,808.18790	3,888.986	22.26	0.9117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		97.98790	89.986	22.26	0.0883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		260.52720	280.097	14.74	0.2756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,170.32720	1,101.097	14.74	0.7244	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		891.05240	833.770	15.44	0.6080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		451.25240	482.770	15.44	0.3920	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		992.12070	1,042.080	16.96	0.5963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		521.92070	483.080	16.96	0.4037	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,346.40160	1,404.666	17.80	0.6801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		396.20160	365.666	17.80	0.3199	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,317.02790	1,243.885	14.53	0.7731	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		197.22790	212.885	14.53	0.2269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		971.34700	1,020.764	16.90	0.5905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		531.14700	491.764	16.90	0.4095	0.00	0	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	16/09/2019	Foreign Exchange Option	15.62	Call			372.56190	343.671	18.00	0.3032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,432.76190	1,492.671	18.00	0.6968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,309.78540	1,236.821	14.54	0.7708	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			199.98540	215.822	14.54	0.2292	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,302.56830	1,229.781	14.55	0.7686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			202.76830	218.781	14.55	0.2314	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			863.41050	808.084	15.64	0.5808	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			528.21050	562.084	15.64	0.4192	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			112.43500	119.208	14.18	0.1426	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,697.63500	1,615.208	14.18	0.8574	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,484.81240	1,544.472	18.03	0.6940	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			390.01240	360.472	18.03	0.3060	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			250.87790	229.555	19.22	0.2068	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,165.67790	2,233.555	19.22	0.7932	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			888.04940	831.719	15.56	0.5926	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			502.84940	535.719	15.56	0.4074	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,508.20420	2,579.662	19.73	0.8287	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			203.40420	185.662	19.73	0.1713	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			180.81810	194.916	14.45	0.2060	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,439.61810	1,364.516	14.45	0.7940	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,335.24520	2,402.621	19.30	0.7886	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			275.84520	253.722	19.30	0.2114	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			968.95130	911.536	15.55	0.6013	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			528.35130	560.436	15.55	0.3987	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,644.42830	1,704.140	18.20	0.6964	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,468.33750	1,394.154	14.55	0.7776	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,770.42520	1,689.746	14.25	0.8492	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			129.82520	138.646	14.25	0.1508	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			415.02830	385.239	18.20	0.3036	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,677.97330	2,748.726	19.80	0.8216	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			228.57330	209.826	19.80	0.1784	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			944.24740	887.762	15.62	0.5903	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			553.64740	586.662	15.62	0.4097	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			217.73750	233.054	14.55	0.2224	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,819.64030	2,889.573	19.84	0.8149	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			252.34030	232.873	19.84	0.1851	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,016.89500	959.694	15.60	0.5986	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			574.19500	606.394	15.60	0.4014	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,476.99590	2,543.677	19.36	0.7838	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			439.90500	409.747	18.31	0.3035	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			299.69590	276.977	19.36	0.2162	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,041.68400	983.626	15.52	0.6090	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			548.98400	580.326	15.52	0.3910	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			143.27690	154.159	14.26	0.1559	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,835.97690	1,757.459	14.26	0.8441	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,777.20500	1,836.447	18.31	0.6965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			253.46610	269.674	14.62	0.2346	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,511.56610	1,438.474	14.62	0.7654	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			914.88600	956.465	16.47	0.5147	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			776.58600	728.865	16.47	0.4853	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,389.90230	1,319.658	14.84	0.7222	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			332.10230	351.458	14.84	0.2778	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,457.13150	2,522.420	19.26	0.7731	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			324.93150	300.620	19.26	0.2269	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,379.39640	5,457.089	22.66	0.9289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,597.28220	1,652.708	17.89	0.6593	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,915.96000	1,974.693	18.47	0.7076	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			433.76000	402.893	18.47	0.2924	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			512.83070	478.786	17.90	0.3394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,605.03070	1,660.586	17.90	0.6606	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			259.45250	239.421	19.90	0.1851	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,142.81660	1,081.954	15.31	0.6391	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			495.01660	523.754	15.31	0.3609	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			510.59590	476.676	17.92	0.3382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,612.79590	1,668.476	17.92	0.6618	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			515.08220	480.908	17.89	0.3407	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			97.19640	85.289	22.66	0.0711	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,847.96130	2,761.273	13.23	0.9669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			20.16130	23.073	13.23	0.0331	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,300.58710	1,232.474	14.96	0.6943	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			382.78710	404.273	14.96	0.3057	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,921.65250	2,991.221	19.90	0.8149	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,967.91860	3,037.465	19.86	0.8086	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			278.01860	256.965	19.86	0.1914	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,094.08610	1,034.759	15.55	0.6069	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			593.98610	625.259	15.55	0.3931	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,625.33240	2,691.863	19.40	0.7792	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			325.43240	301.363	19.40	0.2208	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,118.98790	1,058.789	15.48	0.6167	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			568.88790	599.289	15.48	0.3833	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			156.04840	168.583	14.20	0.1597	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,906.14840	1,828.083	14.20	0.8403	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,924.01990	1,982.978	18.40	0.6978	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			464.11990	432.478	18.40	0.3022	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			289.36480	306.561	14.72	0.2454	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,553.06480	1,479.561	14.72	0.7546	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			323.34880	340.957	14.79	0.2545	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,589.34880	1,516.257	14.79	0.7455	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			920.50400	957.913	16.26	0.4703	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			996.30400	943.213	16.26	0.5297	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			357.44910	375.571	14.85	0.2622	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,628.64910	1,556.170	14.85	0.7378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,402.87510	1,335.616	15.21	0.6667	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			525.87510	548.817	15.21	0.3333	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,196.88170	3,263.661	19.88	0.7865	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			353.88170	330.461	19.88	0.2135	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			748.99900	706.593	17.35	0.4134	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,481.99900	1,529.793	17.35	0.5866	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			746.17170	703.921	17.36	0.4121	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,489.17170	1,537.120	17.36	0.5879	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			751.84480	709.277	17.34	0.4147	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,474.84480	1,522.477	17.34	0.5853	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,994.67630	2,907.373	11.65	0.9708	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			17.67630	20.573	11.65	0.0292	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			394.07410	412.934	14.99	0.2694	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,672.67410	1,602.434	14.99	0.7306	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			427.36380	446.865	15.10	0.2757	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,706.06380	1,638.165	15.10	0.7243	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			463.19890	483.721	15.21	0.2808	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,754.99890	1,690.321	15.21	0.7192	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,089.71510	1,044.076	16.94	0.5085	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,218.61510	1,258.576	16.94	0.4915	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,097.06890	1,051.184	16.92	0.5111	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,205.96890	1,245.684	16.92	0.4889	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,093.38500	1,047.619	16.93	0.5098	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,212.28500	1,252.119	16.93	0.4902	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,353.16460	1,398.205	17.19	0.5005	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,125.16460	1,079.304	17.19	0.4995	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,234.42460	1,186.065	17.20	0.5156	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,357.32460	1,404.265	17.20	0.4844	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,241.73400	1,193.128	17.17	0.5180	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,344.63400	1,391.328	17.17	0.4820	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,238.06930	1,189.590	17.18	0.5168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,350.96930	1,397.790	17.18	0.4832	0.00	0	0
Total \$ / R Option												0.00	0	5,737,593
Total \$ / R												3,173,984,750.60	224,256	6,825,800
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.15600		14.24130			0.0000	70,780.00	5	465
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.30580		14.39280			0.0000	71,529.00	5	5
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.47100		14.55980			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.62820		14.71780			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.79680		14.88700			0.0000	0.00	0	0
Total \$ / R MAXI Future												142,309.00	10	470
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			28,830.12790	21,459.061	13.46	0.6423	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			7,700.12790	8,859.061	13.46	0.3577	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			28,136.47760	20,803.284	13.43	0.6320	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			8,006.47760	9,203.284	13.43	0.3680	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			29,532.43170	22,124.837	13.49	0.6524	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			7,402.43170	8,524.837	13.49	0.3476	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			50,261.86590	45,359.984	16.12	0.4959	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			47,981.86590	51,779.984	16.12	0.5041	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			49,826.53730	44,968.545	16.15	0.4926	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			48,546.53730	52,388.545	16.15	0.5074	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			50,700.48210	45,754.673	16.10	0.4991	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			47,420.48210	51,174.673	16.10	0.5009	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			63,334.20370	58,826.199	16.39	0.4716	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			77,354.20370	81,726.199	16.39	0.5284	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			62,962.81420	58,474.967	16.41	0.4695	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			77,982.81420	82,374.967	16.41	0.5305	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			63,707.81500	59,180.021	16.38	0.4738	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			76,727.81500	81,080.021	16.38	0.5262	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			116,968.25780	110,800.230	15.23	0.6494	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			47,188.25780	49,980.230	15.23	0.3506	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			116,426.32910	110,274.479	15.25	0.6473	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			47,646.32910	50,454.479	15.25	0.3527	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			117,512.54760	111,328.336	15.22	0.6515	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			46,732.54760	49,508.336	15.22	0.3485	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			107,647.99830	102,209.666	16.13	0.5518	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			86,947.99830	90,529.666	16.13	0.4482	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			107,231.81930	101,807.823	16.14	0.5502	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			87,531.81930	91,127.823	16.14	0.4498	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			108,065.94810	102,613.849	16.11	0.5535	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			86,365.94810	89,933.849	16.11	0.4465	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												142,309.00	10	470
£ / R	On	18/03/2019	Foreign Exchange Future			18.60860	18.79820		0.0000		11,276,811.60	606	230,812	
£ / R	On	29/03/2019	Foreign Exchange Future			18.64290	18.83320		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.69690	18.88790		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.73160	18.92300		0.0000		0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			18.74110	18.93260		0.0000		0.00	0	27	
£ / R	On	14/06/2019	Foreign Exchange Future			18.88780	19.08190		0.0000		3,022,048.00	160	6,306	
£ / R	On	16/09/2019	Foreign Exchange Future			19.19240	19.39060		0.0000		959,620.00	50	18,304	
£ / R	On	13/12/2019	Foreign Exchange Future			19.48070	19.68200		0.0000		0.00	0	12,565	
£ / R	On	16/03/2020	Foreign Exchange Future			19.78930	19.99260		0.0000		0.00	0	0	
Total £ / R Future												15,258,479.60	816	268,257
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,642.96630	2,831.944	25.95	0.9979	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		1.16630	0.544	25.95	0.0021	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,212.40300	1,397.777	19.34	0.9749	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		10.60300	6.377	19.34	0.0251	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	20.18	Put		1,389.58860	1,576.105	20.37	0.9817	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		7.78860	4.705	20.37	0.0183	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		335.27270	463.370	15.03	0.7641	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		133.47270	71.970	15.03	0.2359	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		819.21680	641.277	15.30	0.8783	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		21.01680	32.677	15.30	0.1217	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		562.92680	400.244	14.56	0.7396	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		54.72680	81.644	14.56	0.2604	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put		252.75900	362.852	14.63	0.6885	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call		180.95900	101.452	14.63	0.3115	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		82.81200	42.753	15.63	0.1519	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		474.61200	624.153	15.63	0.8481	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		554.63070	392.679	14.54	0.7334	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		56.43070	84.079	14.54	0.2666	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		546.37940	385.173	14.51	0.7272	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		58.17940	86.573	14.51	0.2728	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		48.34830	72.208	13.86	0.1936	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		791.54830	625.108	13.86	0.8064	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		101.31980	135.790	14.41	0.2469	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		879.21980	722.690	14.41	0.7531	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		128.44050	166.583	14.55	0.2604	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		941.44050	788.183	14.55	0.7396	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put		58.73640	78.726	14.44	0.1428	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call		1,311.33640	1,139.826	14.44	0.8572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		844.79820	718.935	14.76	0.5854	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		392.89820	461.135	14.76	0.4146	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		838.82970	713.457	14.76	0.5827	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		396.92970	465.657	14.76	0.4173	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		850.78950	724.436	14.76	0.5881	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		388.88950	456.636	14.76	0.4119	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put		192.85350	230.502	14.66	0.2537	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call		1,274.75350	1,118.302	14.66	0.7463	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		1,132.42060	1,006.726	14.67	0.5915	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		571.82060	644.327	14.67	0.4085	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		1,143.90130	1,017.444	14.66	0.5954	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		563.30130	635.044	14.66	0.4046	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		366.19950	414.701	14.51	0.3024	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		1,486.79950	1,337.101	14.51	0.6976	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		1,138.15380	1,012.078	14.66	0.5934	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		567.55380	639.678	14.66	0.4066	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		924.15650	828.676	15.24	0.4531	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,212.15650	1,317.976	15.24	0.5469	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		932.00530	835.927	15.23	0.4560	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,200.00530	1,305.227	15.23	0.5440	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		928.07360	832.295	15.24	0.4546	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,206.07360	1,311.595	15.24	0.5454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,114.23030	1,014.160	15.43	0.4665	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,421.63030	1,524.860	15.43	0.5335	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,110.33920	1,010.525	15.44	0.4653	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,427.73920	1,531.225	15.44	0.5347	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,118.12550	1,017.806	15.43	0.4677	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,415.52550	1,518.506	15.43	0.5323	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												15,258,479.60	816	275,757
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12670		0.12730			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12890		0.12960			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13140		0.13210			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13380		0.13450			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13640		0.13710			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			347.99640	394.135	19.04	0.7573	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,730.09170	1,670.092	23.32	0.9994	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.09170	0.092	23.32	0.0006	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			739.01250	679.268	17.81	0.9488	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			9.01250	9.268	17.81	0.0512	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			77.99640	64.135	19.04	0.2427	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,228.61640	1,286.813	20.12	0.7665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,050.55990	994.130	15.39	0.8223	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			90.55990	104.130	15.39	0.1777	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			461.64180	429.785	17.78	0.4824	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			501.64180	539.785	17.78	0.5176	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			188.61640	176.813	20.12	0.2335	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,218.23140	1,266.690	19.24	0.6482	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,366.67150	1,310.187	15.49	0.8046	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			156.67150	170.187	15.49	0.1954	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			774.40360	736.973	17.45	0.5587	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			564.40360	596.973	17.45	0.4413	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			428.23140	406.690	19.24	0.3518	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,649.00940	1,596.331	15.74	0.8036	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			199.00940	216.331	15.74	0.1964	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,044.62840	1,008.371	17.37	0.6044	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			594.62840	628.371	17.37	0.3956	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			659.31140	635.889	19.00	0.4258	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,209.31140	1,255.889	19.00	0.5742	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			921.64690	890.056	18.95	0.4845	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,211.64690	1,250.056	18.95	0.5155	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			640.18530	619.110	20.31	0.3604	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,930.18530	1,979.110	20.31	0.6396	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,337.62530	1,293.560	17.41	0.6406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			627.62530	653.560	17.41	0.3594	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	18/03/2019	Foreign Exchange Future			16.05170		16.14720			0.0000	31,316,866.70	1,951	132,099
€ / R	On	29/03/2019	Foreign Exchange Future			16.08710		16.18310			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.14290		16.23940			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.17900		16.27570			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.32780		16.42620			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.34150		16.43980			0.0000	2,696,347.50	165	29,915
€ / R	On	14/08/2019	Foreign Exchange Future			16.54840		16.64860			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.66110		16.76240			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			16.96760		17.07120			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.17850		17.28320			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.30200		17.40630			0.0000	0.00	0	0
Total € / R Future												34,013,214.20	2,116	201,781
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.17990	0.149	32.66	0.0006	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			170.05370	212.048	13.04	0.5932	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			6.28550	3.003	18.60	0.0152	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,189.08550	1,281.303	18.60	0.9848	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			177.65880	120.823	12.95	0.4259	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			160.45880	199.123	12.95	0.5741	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,502.97990	3,598.449	32.66	0.9994	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			22.72000	28.475	13.80	0.1336	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			107.06740	129.059	12.72	0.4418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			254.26740	180.759	12.72	0.5582	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			172.41000	117.239	12.99	0.4163	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			165.21000	205.538	12.99	0.5837	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			167.25370	113.748	13.04	0.4068	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			569.92000	480.175	13.80	0.8664	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			328.94570	380.753	14.90	0.6394	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			192.04570	147.853	14.90	0.3606	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			339.55190	387.375	14.49	0.5596	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			298.95190	250.275	14.49	0.4404	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			441.23230	493.917	14.70	0.5944	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			296.93230	252.917	14.70	0.4056	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			15.49000	15.279	14.47	0.0313	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,191.69000	2,093.079	14.47	0.9687	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			372.49390	335.394	15.98	0.3709	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			792.69390	853.894	15.98	0.6291	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,193.44090	1,109.533	13.55	0.8195	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			103.64090	118.033	13.55	0.1805	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			369.53030	332.682	16.00	0.3685	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			799.73030	861.182	16.00	0.6315	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	16.88	Call			366.59070	329.996	16.03	0.3660	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			806.79070	868.496	16.03	0.6340	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			356.40090	390.828	14.23	0.3508	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			975.00090	909.228	14.23	0.6492	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,113.20950	3,203.451	19.52	0.8955	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			111.80950	101.851	19.52	0.1045	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			858.37850	798.048	14.51	0.5960	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			449.77850	489.648	14.51	0.4040	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			532.77130	492.455	15.69	0.4164	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			894.17130	954.055	15.69	0.5836	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			423.92380	393.810	16.62	0.3193	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,431.52380	1,502.710	16.62	0.6807	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,834.24520	1,912.075	17.39	0.7459	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			326.64520	303.175	17.39	0.2541	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			421.68080	391.714	16.64	0.3178	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,439.28080	1,510.614	16.64	0.6822	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,373.86420	1,294.897	13.72	0.7561	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			231.46420	253.797	13.72	0.2439	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,112.71230	2,193.030	17.82	0.7823	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			275.11230	254.130	17.82	0.2177	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			419.44680	389.627	16.65	0.3164	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,447.04680	1,518.527	16.65	0.6836	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,365.15090	1,294.516	14.14	0.6768	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			443.95090	476.916	14.14	0.3232	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,776.58110	3,872.505	19.94	0.8468	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,546.78600	1,616.414	16.47	0.6325	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,369.51720	3,269.613	13.93	0.9631	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			28.31720	32.013	13.93	0.0369	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			227.78110	220.105	19.94	0.1532	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			605.45070	571.620	16.49	0.3662	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,554.25070	1,624.020	16.49	0.6338	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			602.93340	569.231	16.50	0.3649	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,561.73340	1,631.631	16.50	0.6351	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			607.98600	574.014	16.47	0.3675	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			854.47710	903.916	15.02	0.4425	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,137.67710	1,082.416	15.02	0.5575	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			894.07830	944.754	15.11	0.4537	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,107.27830	1,053.254	15.11	0.5463	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			669.55480	712.574	14.61	0.3853	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,302.75480	1,241.074	14.61	0.6147	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			804.82150	852.640	14.92	0.4281	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,178.02150	1,121.140	14.92	0.5719	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,797.74120	1,866.774	16.58	0.6180	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			741.49010	706.340	16.59	0.3809	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,805.19010	1,874.340	16.59	0.6191	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			746.60950	711.224	16.57	0.3831	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,790.30950	1,859.224	16.57	0.6169	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			744.04120	708.774	16.58	0.3820	0.00	0	0
Total € / R Option												0.00	0	264,928
Total € / R												34,013,214.20	2,116	466,709
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.02970		10.08830			0.0000	2,507,425.00	250	4,966
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.14830		10.20840			0.0000	50,741.50	5	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.28040		10.34200			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.40810		10.47030			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.54620		10.60870			0.0000	0.00	0	0
Total AU\$ / R Future												2,558,166.50	255	21,620
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			286.53990	335.416	13.92	0.8817	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			23.54780	14.328	14.00	0.1126	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			295.24780	344.628	14.00	0.8874	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			22.32060	13.583	14.09	0.1072	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			304.02060	353.883	14.09	0.8928	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			24.83990	15.116	13.92	0.1183	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			866.21510	915.919	14.81	0.8402	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			73.40440	63.160	14.84	0.1575	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			875.00440	924.860	14.84	0.8425	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			72.21560	62.119	14.87	0.1552	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			883.81560	933.819	14.87	0.8448	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			74.61510	64.219	14.81	0.1598	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			237.01610	216.106	13.34	0.3411	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			645.01610	685.706	13.34	0.6589	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			234.34370	213.650	13.36	0.3379	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			652.34370	693.249	13.36	0.6621	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			231.70180	211.222	13.38	0.3347	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			659.70180	700.822	13.38	0.6653	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			310.76370	287.165	13.23	0.3676	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			740.46370	779.065	13.23	0.6324	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			307.95550	284.546	13.25	0.3649	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			747.65550	786.446	13.25	0.6351	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			313.59460	289.810	13.21	0.3703	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			733.29460	771.710	13.21	0.6297	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			813.54830	854.229	13.41	0.6588	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			283.84830	262.329	13.41	0.3412	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			829.86340	866.153	13.25	0.6099	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			385.64840	359.697	13.27	0.3877	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			836.94840	873.497	13.27	0.6123	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			382.76050	357.058	13.29	0.3854	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			844.06050	880.858	13.29	0.6146	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			388.56340	362.353	13.25	0.3901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												2,558,166.50	255	22,620
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.61450		10.70330			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.74790		10.83910			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.89370		10.98700			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.03240		11.12640			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.18150		11.27670			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,300
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			97.24460	56.692	13.00	0.3340	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			123.94460	172.192	13.00	0.6660	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			93.15040	54.021	13.07	0.3213	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			129.85040	179.521	13.07	0.6787	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			101.48010	59.484	12.93	0.3471	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			118.18010	164.983	12.93	0.6529	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			332.24190	284.467	13.71	0.4876	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			293.14190	336.567	13.71	0.5124	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			327.58220	280.533	13.73	0.4826	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			298.48220	342.633	13.73	0.5174	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			336.95120	288.450	13.68	0.4927	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			287.85120	330.550	13.68	0.5073	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			296.86820	263.406	14.49	0.3566	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			699.86820	759.706	14.49	0.6434	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			294.03310	260.839	14.51	0.3537	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			707.03310	767.139	14.51	0.6463	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			299.72820	265.998	14.47	0.3594	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			692.72820	752.298	14.47	0.6406	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			386.74180	349.737	14.33	0.3846	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			800.34180	857.337	14.33	0.6154	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			383.77620	347.005	14.35	0.3822	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			807.37620	864.605	14.35	0.6178	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			389.73130	352.491	14.32	0.3871	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			793.33130	850.091	14.32	0.6129	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			479.82400	439.543	14.31	0.4079	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			893.12400	948.043	14.31	0.5921	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			476.74820	436.676	14.33	0.4058	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			900.04820	955.176	14.33	0.5942	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			482.91620	442.425	14.30	0.4100	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			886.21620	940.925	14.30	0.5900	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,300
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			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
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.17310		14.25290			0.0000	1,417,310.00	100	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.44160		14.52360			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.73810		14.82320			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.02360		15.11090			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.33620		15.42470			0.0000	0.00	0	0
Total CHF / R Future												1,417,310.00	100	1,393
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			95.87950	64.777	16.19	0.2535	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			312.97950	361.677	16.19	0.7465	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			93.46400	62.960	16.25	0.2473	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			320.56400	369.860	16.25	0.7527	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			98.35830	66.649	16.12	0.2599	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			305.45830	353.549	16.12	0.7401	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			391.18900	356.018	15.90	0.4229	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			597.58900	644.418	15.90	0.5771	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			387.70680	352.818	15.93	0.4199	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			604.10680	651.218	15.93	0.5801	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			394.69850	359.244	15.88	0.4259	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			591.09850	637.644	15.88	0.5741	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			399.84920	375.513	17.11	0.3307	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,266.64920	1,327.413	17.11	0.6693	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			397.52130	373.325	17.13	0.3291	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,274.32130	1,335.225	17.13	0.6709	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			402.19230	377.720	17.09	0.3324	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,258.99230	1,319.620	17.09	0.6676	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			577.59210	550.993	17.35	0.3763	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,416.69210	1,477.393	17.35	0.6237	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			575.01250	548.534	17.36	0.3749	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,424.11250	1,484.934	17.36	0.6251	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			572.44630	546.093	17.38	0.3735	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,431.54630	1,492.493	17.38	0.6265	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			650.14210	625.914	17.93	0.3619	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,855.44210	1,919.714	17.93	0.6381	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			647.82710	623.700	17.94	0.3608	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,863.12710	1,927.500	17.94	0.6392	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			652.46740	628.144	17.92	0.3630	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,847.76740	1,911.945	17.92	0.6370	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,417,310.00	100	1,393
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11120		2.12250			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
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13350		2.14490			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.15750		2.16920			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.18030		2.19190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			117.29120	141.205	12.11	0.4036	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			498.10570	397.477	12.98	0.7324	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			73.10570	85.477	12.98	0.2676	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			417.73360	322.174	12.55	0.6693	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			92.73360	110.174	12.55	0.3307	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			342.29120	253.205	12.11	0.5964	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			79.94390	83.677	12.97	0.1146	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,741.43570	1,632.506	12.98	0.8703	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			92.43570	97.506	12.98	0.1297	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,655.43790	1,548.050	12.99	0.8539	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			106.43790	113.050	12.99	0.1461	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,828.94390	1,718.677	12.97	0.8854	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,285.53260	1,201.596	13.25	0.6468	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			493.53260	526.596	13.25	0.3532	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,227.13330	1,145.788	13.32	0.6278	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			535.13330	570.788	13.32	0.3722	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,345.93280	1,259.456	13.18	0.6656	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			453.93280	484.456	13.18	0.3344	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,422.78880	1,349.184	13.51	0.6161	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			703.78880	746.184	13.51	0.3839	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,533.27890	1,457.439	13.38	0.6471	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			614.27890	654.439	13.38	0.3529	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,477.18730	1,402.474	13.44	0.6316	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			658.18730	699.474	13.44	0.3684	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			2.15150		2.16420			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19140		2.20460			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.23550		2.24900			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.27790		2.29170			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.32380		2.33790			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			990.55850	1,113.240	18.59	0.9169	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			47.64500	39.485	17.56	0.1152	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			805.64500	924.485	17.56	0.8848	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			38.58410	33.654	18.13	0.0983	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			896.58410	1,018.654	18.13	0.9017	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	18/03/2019	Foreign Exchange Option	2.26	Call			32.55850	28.240	18.59	0.0831	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			347.98670	386.200	13.40	0.3550	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			933.57470	843.554	13.49	0.6195	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			387.57470	429.554	13.49	0.3805	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			875.78700	789.614	13.58	0.5940	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			429.78700	475.613	13.58	0.4060	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			993.98670	900.200	13.40	0.6450	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			457.29130	417.944	15.40	0.2828	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,967.29130	2,062.944	15.40	0.7172	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			500.34180	458.296	15.21	0.3057	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,810.34180	1,903.296	15.21	0.6943	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			478.29530	437.620	15.30	0.2941	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,888.29530	1,982.620	15.30	0.7059	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			464.55540	428.675	16.04	0.2417	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,947.55540	3,049.675	16.04	0.7583	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			447.88090	412.757	16.10	0.2341	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,030.88090	3,133.757	16.10	0.7659	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			481.89820	445.229	15.98	0.2496	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,864.89820	2,966.230	15.98	0.7504	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			624.98350	582.773	16.05	0.2719	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,245.98350	3,344.773	16.05	0.7281	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			606.81270	565.458	16.10	0.2651	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,327.81270	3,427.458	16.10	0.7349	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			589.23000	548.697	16.16	0.2584	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,410.23000	3,510.697	16.16	0.7416	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.80440		1.81540			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82770		1.83900			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.85270		1.86430			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.87570		1.88740			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			364.87770	276.951	14.53	0.6202	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			110.87770	132.951	14.53	0.3798	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			296.15270	215.117	14.17	0.5417	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			142.15270	171.117	14.17	0.4583	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			439.58200	346.024	14.89	0.6910	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			85.58200	102.024	14.89	0.3090	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,053.38800	966.315	15.00	0.6977	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			263.38800	289.315	15.00	0.3023	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			989.78060	905.541	15.14	0.6710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			299.78060	328.541	15.14	0.3290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,119.86780	1,030.059	14.86	0.7240	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	14/06/2019	Foreign Exchange Option	1.75	Put			229.86780	253.059	14.86	0.2760	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,081.82960	1,008.114	15.59	0.5844	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			638.82960	681.114	15.59	0.4156	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,032.50880	961.166	15.71	0.5654	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			689.50880	734.166	15.71	0.4346	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,133.18900	1,057.106	15.48	0.6036	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			590.18900	630.106	15.48	0.3964	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,287.10350	1,212.049	15.70	0.5824	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			813.10350	855.049	15.70	0.4176	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,240.30970	1,167.028	15.81	0.5670	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			866.30970	910.028	15.81	0.4330	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,335.57780	1,258.744	15.59	0.5981	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			761.57780	801.744	15.59	0.4019	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			0.14120		0.14210			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14090		0.14170			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14030		0.14120			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14000		0.14090			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13970		0.14050			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			1.63680		1.65170			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65990		1.67510			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68500		1.70050			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70870		1.72440			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			9.62340		9.68600			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.74100		9.80540			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.87050		9.93570			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.99220		10.05880			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.12360		10.19070			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	Call			198.82890	143.327	12.33	0.6666	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			42.82890	49.927	12.33	0.3334	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			191.33060	136.345	12.26	0.6509	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			45.33060	52.945	12.26	0.3491	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			206.44340	150.456	12.41	0.6819	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			40.44340	47.056	12.41	0.3181	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			230.49690	202.394	13.72	0.4144	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			345.09690	381.394	13.72	0.5856	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			226.90100	199.158	13.75	0.4092	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			351.50100	388.158	13.75	0.5908	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			234.14540	205.679	13.69	0.4196	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			338.74540	374.679	13.69	0.5804	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			424.61370	387.838	13.13	0.5278	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			338.91370	367.338	13.13	0.4722	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			419.83740	383.571	13.16	0.5236	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			344.13740	373.071	13.16	0.4764	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			429.43600	392.364	13.12	0.5320	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			333.73600	361.864	13.12	0.4680	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			367.53580	339.844	13.96	0.4111	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			658.73580	697.644	13.96	0.5889	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			364.29490	336.820	13.98	0.4082	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			665.49490	704.620	13.98	0.5918	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			370.80520	342.893	13.94	0.4140	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			652.00520	690.693	13.94	0.5860	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			443.00300	413.718	14.13	0.4225	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			772.30300	810.118	14.13	0.5775	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			439.77350	410.666	14.15	0.4200	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			779.07350	817.066	14.15	0.5800	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			446.25660	416.794	14.12	0.4249	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			765.55660	803.194	14.12	0.5751	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			1.32620		1.33380			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33260		1.34030			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33840		1.34610			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34260		1.35030			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			62.00000	138.000		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			162.00000	238.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			38.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			203.00000	126.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			103.00000	26.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			303.00000	226.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			161.00000	84.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			61.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	16.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			261.00000	184.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			103.00000	26.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			3.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	74.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			203.00000	126.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.31450		1.32000			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32030		1.32580			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32630		1.33180			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33170		1.33730			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33740		1.34300			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,224
Total QUANTO £ / \$												0.00	0	2,224
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13390		1.13380			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14230		1.14220			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15130		1.15130			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15990		1.15990			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16930		1.16920			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.44790		10.50970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.57630		10.63920			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.71890		10.78350			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.85490		10.91990			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			216.78660	163.771	12.88	0.6698	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			47.08660	55.871	12.88	0.3302	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			209.35680	156.821	12.82	0.6559	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			49.65680	58.921	12.82	0.3441	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			224.32620	170.852	12.93	0.6834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			44.62620	52.952	12.93	0.3166	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			67.01480	76.768	12.54	0.1929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			712.05890	658.659	12.52	0.8156	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			62.85890	72.359	12.52	0.1844	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			704.11330	650.841	12.53	0.8114	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			64.91330	74.541	12.53	0.1886	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			696.21480	643.068	12.54	0.8071	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			554.06280	512.781	13.10	0.5962	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			290.56280	313.881	13.10	0.4038	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			548.74670	507.715	13.12	0.5923	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			295.24670	318.815	13.12	0.4077	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			543.47200	502.691	13.14	0.5883	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			299.97200	323.791	13.14	0.4117	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			642.69320	602.323	13.35	0.5812	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			392.79320	417.423	13.35	0.4188	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			637.70020	597.537	13.37	0.5780	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			397.80020	422.637	13.37	0.4220	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			647.71600	607.139	13.34	0.5843	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			387.81600	412.239	13.34	0.4157	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.60790		2.62510			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.51290		2.52930			0.0000	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Future			2.43270		2.44900			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.37270		2.38870			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	25,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			5.53790	4.005	18.33	0.0959	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			110.43790	126.105	18.33	0.9041	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			4.61700	3.385	18.60	0.0823	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			119.51700	135.485	18.60	0.9177	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			6.62930	4.741	18.06	0.1117	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			101.52930	116.841	18.06	0.8883	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.35300	1.143	26.91	0.0099	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,002.05300	1,018.243	26.91	0.9901	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.27690	1.077	26.91	0.0094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,011.97690	1,028.177	26.91	0.9906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.43330	1.212	26.91	0.0105	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			992.13330	1,008.312	26.91	0.9895	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			176.39350	164.737	17.05	0.6330	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			77.39350	82.037	17.05	0.3670	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			170.10340	158.593	17.00	0.6203	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			81.10340	85.893	17.00	0.3797	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			183.10940	171.006	17.11	0.6455	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	16/09/2019	Foreign Exchange Option	2.34	Put			74.10940	78.306	17.11	0.3545	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			212.41190	199.921	18.26	0.6287	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			103.71190	107.221	18.26	0.3713	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			206.33130	193.923	18.21	0.6185	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			107.63130	111.223	18.21	0.3815	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			200.35080	188.026	18.16	0.6082	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			111.65080	115.326	18.16	0.3918	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												3 227 374 229.90	227,553	1,623,901
Total Options												0.00	0	6,011,021
Grand Total:												3,227,374,229.90	227,553	7,634,922