



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/09/2018 Foreign Exchange Future			14.09400		14.19750			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.05890		14.19750			0.0000	3,078,899.10	219	2,785
\$ / R On 02/10/2018 Foreign Exchange Future			14.05460		14.20340			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.05650		14.20530			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.07350		14.22220			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.07900		14.22780			0.0000	0.00	0	4,041
\$ / R On 17/10/2018 Foreign Exchange Future			14.08270		14.23150			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.09180		14.24070			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.09730		14.24630			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.10470		14.25370			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.10650		14.25560			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.10830		14.25740			0.0000	0.00	0	4,099
\$ / R On 01/11/2018 Foreign Exchange Future			14.11020		14.25930			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.11200		14.26120			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.11760		14.26680			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.13250		14.28170			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.13620		14.28550			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.13800		14.28740			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.14360		14.29300			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.14920		14.21300			0.0000	2,532,706.80	179	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.15100		14.30040			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	29/11/2018	Foreign Exchange Future			14.16220		14.31170			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.16400		14.31350			0.0000	0.00	0	5,724
\$ / R	On	05/12/2018	Foreign Exchange Future			14.17330		14.32300			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.17520		14.32490			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.18460		14.33440			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.18650		14.33630			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.19020		14.34010			0.0000	1,149,377,819.60	80,998	815,796
\$ / R	On	20/12/2018	Foreign Exchange Future			14.20150		14.35150			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.20340		14.35340			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.22220		14.37240			0.0000	0.00	0	4,014
\$ / R	On	02/01/2019	Foreign Exchange Future			14.22590		14.37610			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.25520		14.40570			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.27710		14.42790			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.27900		14.42970			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.30270		14.45380			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.33020		14.48150			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.36310		14.51480			0.0000	761,244.30	53	38,779
\$ / R	On	27/03/2019	Foreign Exchange Future			14.37950		14.53140			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.38320		14.53510			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.39050		14.54250			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.44160		14.59400			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.49820		14.65110			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.50370		14.65660			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.52380		14.67680			0.0000	0.00	0	19,430
\$ / R	On	20/06/2019	Foreign Exchange Future			14.53470		14.68790			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.54930		14.70260			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.55480		14.70820			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.55850		14.71190			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.61060		14.76410			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.61250		14.76590			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.63480		14.78830			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.66650		14.82000			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.67210		14.82560			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.67770		14.83120			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.69820		14.85170			0.0000	0.00	0	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			14.72420		14.87780			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.72810		14.88180			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.78570		14.94070			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.84330		14.99950			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.84920		15.00560			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.87110		15.02790			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.90680		15.06440			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.91080		15.06850			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.96840		15.12730			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.03000		15.19020			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.05780		15.21860			0.0000	0.00	0	3,966

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2020	Foreign Exchange Future			15.09150		15.25310			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.14520		15.30790			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.21270		15.37690			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.23250		15.39720			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.32390		15.49050			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.41920		15.58790			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,155,750,669.80</b>	<b>81,449</b>	<b>1,027,578</b>
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Put			554.52590	656.000	17.81	1.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Call			2.02590	0.000	17.81	0.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			1,202.56960	1,306.000	17.81	1.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			0.06960	0.000	17.81	0.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Put			803.07960	906.000	17.81	1.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Call			0.57960	0.000	17.81	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			5.19160	3.342	23.00	0.0474	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			422.69160	282.242	23.00	0.9526	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			62.16360	10.833	22.76	0.1298	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			114.66360	201.933	22.76	0.8702	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,052.54080	2,191.115	74.71	0.9999	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			0.04080	0.015	74.71	0.0001	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			356.52290	482.613	30.71	0.9815	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			14.02290	1.513	30.71	0.0185	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,197.58270	1,058.900	28.06	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.08270	0.000	28.06	0.0000	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			6.00540	4.079	22.58	0.0572	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			403.50540	262.979	22.58	0.9428	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,602.53040	2,741.116	90.88	0.9999	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.03040	0.016	90.88	0.0001	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.10680	0.135	27.06	0.0011	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,443.50680	1,294.735	27.06	0.9989	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			782.42380	927.349	24.74	0.9767	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			7.72380	3.849	24.74	0.0233	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			12.17360	24.734	16.50	0.1078	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			724.37360	588.234	16.50	0.8922	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			780.92850	907.551	20.22	0.9081	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			48.72850	26.551	20.22	0.0919	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,343.67080	1,486.764	22.22	0.9774	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			11.47080	5.764	22.22	0.0226	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			57.89880	32.596	19.97	0.1101	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			710.09880	833.596	19.97	0.8899	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			14.17540	12.870	14.86	0.0602	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			895.67540	745.570	14.86	0.9398	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			151.83120	199.988	16.58	0.4316	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			392.53120	291.788	16.58	0.5684	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,055.54290	908.224	16.44	0.9384	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			14.84290	16.424	16.44	0.0616	0.00	0	1,630

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		438.23430	530.815	18.60	0.6942	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		194.53430	138.115	18.60	0.3058	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		897.73630	1,017.971	20.45	0.8536	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		91.43630	62.671	20.45	0.1464	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put		510.87370	606.280	18.78	0.7068	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call		196.47370	142.780	18.78	0.2932	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		161.17850	205.658	16.76	0.3919	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		488.57850	383.958	16.76	0.6081	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		315.94730	239.064	17.65	0.4370	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		308.54730	380.764	17.65	0.5630	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call		142.39960	101.978	19.77	0.2161	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put		704.99960	813.678	19.77	0.7839	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put		861.10690	977.592	20.37	0.8328	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call		108.50690	75.892	20.37	0.1672	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,269.95330	1,125.215	16.93	0.9462	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		12.55330	16.915	16.93	0.0538	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put		432.37760	519.281	18.40	0.6547	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call		239.77760	177.581	18.40	0.3453	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put		769.79190	881.742	20.02	0.8059	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call		127.19190	90.042	20.02	0.1941	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		588.62070	689.436	19.22	0.7377	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		176.02070	127.736	19.22	0.2623	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,766.24900	2,914.093	24.67	0.9929	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		3.64900	2.393	24.67	0.0071	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,222.62960	2,367.413	23.33	0.9837	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		10.02960	5.713	23.33	0.0163	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call		463.96850	362.178	16.84	0.5861	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put		176.56850	223.878	16.84	0.4139	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		117.12110	152.759	16.50	0.3214	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		574.52110	461.058	16.50	0.6786	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		7.59030	10.592	17.43	0.0345	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		1,456.89030	1,310.792	17.43	0.9655	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		735.77020	844.330	19.94	0.7830	928,763.22	1,100	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		146.97020	106.330	19.94	0.2170	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		1,298.16200	1,428.994	21.99	0.9072	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		59.36200	40.994	21.99	0.0928	45,093.07	1,100	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		558.19710	449.821	16.66	0.6426	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		151.39710	192.220	16.66	0.3574	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,550.92730	2,696.839	23.33	0.9878	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		7.72730	4.439	23.33	0.0122	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		1.40100	1.652	20.74	0.0053	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,368.20100	2,219.252	20.74	0.9947	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		768.54180	872.289	19.76	0.7494	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		190.24180	144.790	19.76	0.2506	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put		1,257.69320	1,380.254	21.48	0.8603	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call		103.19320	76.454	21.48	0.1397	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	16/11/2018	Foreign Exchange Option	14.89	Call			197.70920	151.709	19.90	0.2525	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			800.30920	903.709	19.90	0.7475	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			529.03260	431.073	17.23	0.5737	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			241.63260	293.073	17.23	0.4263	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			686.02070	782.863	19.43	0.7067	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			233.42070	180.863	19.43	0.2933	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			671.25430	767.136	19.37	0.7009	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			238.65430	185.136	19.37	0.2991	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			2.79690	2.828	21.63	0.0074	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,620.19690	2,470.828	21.63	0.9926	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,457.87640	3,308.558	24.62	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.47640	0.558	24.62	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			39.06680	51.997	16.01	0.1224	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,106.46680	969.997	16.01	0.8776	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			766.09220	866.464	19.61	0.7277	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			219.09220	170.064	19.61	0.2723	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			0.00000	423.136	17.69	0.5109	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			0.00000	362.336	17.69	0.4891	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,155.22810	1,270.528	20.96	0.8183	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			145.62810	111.528	20.96	0.1817	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			616.27490	704.693	18.97	0.6545	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			296.67490	235.693	18.97	0.3455	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			96.78600	121.882	16.27	0.2159	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			948.48600	824.082	16.27	0.7841	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,342.82460	1,202.404	15.51	0.9119	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			29.32460	38.404	15.51	0.0881	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			315.56080	371.026	17.45	0.4531	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			549.06080	455.026	17.45	0.5469	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			465.64170	382.470	17.87	0.4827	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			269.25260	214.943	19.51	0.3039	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			198.13190	239.687	16.93	0.3436	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			711.63190	603.687	16.93	0.6564	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			402.14170	468.470	17.87	0.5173	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,020.61660	3,162.520	24.80	0.9699	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.11660	16.520	24.80	0.0301	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,430.80250	2,567.922	23.88	0.9449	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			44.30250	31.922	23.88	0.0551	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			775.75260	870.943	19.51	0.6961	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,288.56310	1,404.034	21.15	0.8138	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			161.56310	127.334	21.15	0.1862	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			674.30330	571.373	17.11	0.6176	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			249.40330	296.173	17.11	0.3824	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,163.50170	1,274.320	20.74	0.7867	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			188.40170	149.520	20.74	0.2133	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			270.91220	218.528	19.68	0.2961	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			846.01220	943.329	19.68	0.7039	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			468.12450	387.622	17.99	0.4713	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			443.22450	512.422	17.99	0.5287	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,501.63200	1,620.638	21.63	0.8364	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			146.03200	115.238	21.63	0.1636	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			717.03120	612.698	17.01	0.6326	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			242.63120	288.098	17.01	0.3674	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			992.08980	1,094.361	20.07	0.7347	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			246.48980	198.961	20.07	0.2653	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			167.66200	203.471	16.59	0.2917	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			852.06200	738.071	16.59	0.7083	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			848.60340	944.007	19.58	0.6904	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			294.90340	240.507	19.58	0.3096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,645.66330	1,766.544	21.97	0.8504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			135.76330	106.744	21.97	0.1496	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,417.94160	1,534.604	21.43	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			168.04160	134.804	21.43	0.1840	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			798.32210	689.003	16.84	0.6713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			208.22210	248.803	16.84	0.3287	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			571.71090	480.909	17.63	0.5301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			381.61090	440.709	17.63	0.4699	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,698.84490	1,820.990	22.10	0.8574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			128.94490	101.190	22.10	0.1426	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			596.80380	503.678	17.53	0.5474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			356.70380	413.478	17.53	0.4526	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,306.95670	1,420.263	21.08	0.7969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			187.05670	150.463	21.08	0.2031	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			524.18630	438.969	17.86	0.4962	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			434.08630	498.769	17.86	0.5038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			490.01170	561.163	18.13	0.5365	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			480.11170	401.363	18.13	0.4635	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			899.71530	782.814	16.55	0.7236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			159.61530	192.614	16.55	0.2764	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			786.66230	878.054	19.35	0.6648	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			326.76230	268.254	19.35	0.3352	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			824.28480	713.165	16.77	0.6854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			194.18480	232.965	16.77	0.3146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			507.88940	580.505	18.21	0.5461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			467.98940	390.705	18.21	0.4539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,429.13180	1,289.345	15.74	0.9021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			39.03180	49.145	15.74	0.0979	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			830.86950	719.302	16.75	0.6889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			190.76950	229.102	16.75	0.3111	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			715.81890	803.069	19.08	0.6391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			355.91890	293.269	19.08	0.3609	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,104.45530	1,956.228	17.81	0.9662	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			14.35530	16.028	17.81	0.0338	0.00	0	3,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,340.86110	1,455.235	21.19	0.8030	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			180.96110	145.435	21.19	0.1970	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,779.29660	1,903.237	22.29	0.8673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			119.39660	93.437	22.29	0.1327	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,153.55270	2,005.240	18.01	0.9683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			13.45270	15.040	18.01	0.0317	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			772.96290	665.461	16.92	0.6572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			222.86290	265.261	16.92	0.3428	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			943.23550	1,042.403	19.91	0.7137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			273.33550	222.603	19.91	0.2863	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,323.88090	1,437.724	21.14	0.8000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			183.98090	147.924	21.14	0.2000	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			219.14610	261.087	16.90	0.3393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			779.24610	671.287	16.90	0.6607	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			478.55780	548.424	18.08	0.5301	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			488.65780	408.624	18.08	0.4699	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,685.46490	1,538.328	16.06	0.9398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			25.36490	28.128	16.06	0.0602	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,487.32100	1,605.273	21.60	0.8273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			157.42100	125.473	21.60	0.1727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,010.85590	886.114	16.30	0.7730	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			120.75590	145.914	16.30	0.2270	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,513.53560	1,631.922	21.66	0.8314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			153.63560	122.122	21.66	0.1686	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			661.04360	744.828	18.86	0.6174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			381.14360	315.028	18.86	0.3826	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,251.92150	2,103.455	18.42	0.9722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			11.82150	13.255	18.42	0.0278	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,052.58570	1,156.544	20.27	0.7426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			242.68570	196.744	20.27	0.2574	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			654.32160	737.663	18.83	0.6146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			384.42160	317.863	18.83	0.3854	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,330.76680	2,182.192	18.74	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			10.66680	11.992	18.74	0.0250	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,194.94680	1,062.280	16.04	0.8394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			74.84680	92.080	16.04	0.1606	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,350.49700	2,201.897	18.82	0.9756	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			10.39700	11.697	18.82	0.0244	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			750.92100	840.270	19.21	0.6522	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			341.02100	280.470	19.21	0.3478	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			647.62780	730.522	18.81	0.6118	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			387.72780	320.722	18.81	0.3882	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,296.86330	1,160.736	15.91	0.8695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			56.76330	70.536	15.91	0.1305	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			544.51670	620.026	18.37	0.5647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			444.61670	370.226	18.37	0.4353	0.00	0	11,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			371.54010	429.711	17.59	0.4630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			581.64010	489.911	17.59	0.5370	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			815.70040	908.689	19.46	0.6747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			315.80040	258.889	19.46	0.3253	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,617.98210	1,471.111	15.77	0.9337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			27.88210	30.912	15.77	0.0663	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,449.25160	2,300.533	19.23	0.9785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			9.15160	10.333	19.23	0.0215	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			79.96210	98.135	16.08	0.1686	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,170.06210	1,038.335	16.08	0.8314	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,597.66730	2,448.797	19.84	0.9823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			7.56730	8.597	19.84	0.0177	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			132.88620	159.979	16.36	0.2428	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			972.98620	850.179	16.36	0.7572	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			287.46100	337.246	17.24	0.3997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			677.56100	577.446	17.24	0.6003	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,733.81530	1,586.508	16.26	0.9438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			23.71530	26.308	16.26	0.0562	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			309.61840	361.734	17.33	0.4174	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			649.71840	551.934	17.33	0.5826	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			71.57100	88.196	16.02	0.1553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,211.67100	1,078.396	16.02	0.8447	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			935.55630	1,034.386	19.88	0.7116	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			275.65630	224.586	19.88	0.2884	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,977.11600	1,829.143	17.28	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			17.01600	18.943	17.28	0.0402	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,706.68870	2,557.722	20.29	0.9846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			6.58870	7.522	20.29	0.0154	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			226.61520	269.472	16.94	0.3464	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			766.71520	659.672	16.94	0.6536	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			44.38670	55.639	15.79	0.1082	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,384.48670	1,245.839	15.79	0.8918	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,734.50220	1,857.461	22.18	0.8619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			124.60220	97.661	22.18	0.1381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			852.53350	947.466	19.59	0.6866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			302.63350	247.666	19.59	0.3134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			19.93820	22.151	16.79	0.0472	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,860.03820	1,712.350	16.79	0.9528	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			259.78070	211.096	20.06	0.2735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			989.68070	1,090.896	20.06	0.7265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,942.98220	3,080.379	24.45	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			43.08220	30.579	24.45	0.0479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,420.16110	1,280.595	15.75	0.9001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			40.06110	50.395	15.75	0.0999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			257.57640	209.241	20.09	0.2714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			997.47640	1,099.041	20.09	0.7286	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	14/12/2018	Foreign Exchange Option	15.09	Call			255.38960	207.404	20.12	0.2694	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,005.28960	1,107.204	20.12	0.7306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			519.96910	593.558	18.27	0.5523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			460.06910	383.758	18.27	0.4477	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			418.78190	347.682	18.56	0.4142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			588.68190	667.481	18.56	0.5858	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,426.57160	1,543.478	21.45	0.8174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			166.67160	133.678	21.45	0.1826	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			823.01950	916.401	19.48	0.6771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			313.11950	256.602	19.48	0.3229	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			300.06930	245.484	19.62	0.3111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			859.96930	955.284	19.62	0.6889	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			501.72710	419.757	18.00	0.4796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			461.62710	529.557	18.00	0.5204	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			706.33800	603.900	17.14	0.6181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			266.23800	313.700	17.14	0.3819	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			222.99300	180.283	20.53	0.2384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,132.89300	1,240.083	20.53	0.7616	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			464.01300	387.218	18.24	0.4508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			513.91300	587.018	18.24	0.5492	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			213.79900	172.628	20.67	0.2295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,173.69900	1,282.428	20.67	0.7705	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,997.38420	2,125.566	22.79	0.8903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			97.48420	75.766	22.79	0.1097	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			136.93590	107.702	21.95	0.1508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,636.83590	1,757.502	21.95	0.8492	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,960.70840	2,088.235	22.71	0.8868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			100.80840	78.435	22.71	0.1132	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			844.15170	731.695	16.71	0.6959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			184.05170	221.495	16.71	0.3041	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			343.94920	282.981	19.19	0.3504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			743.84920	832.781	19.19	0.6496	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,521.63830	2,657.154	23.96	0.9291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			61.73830	47.354	23.96	0.0709	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,340.38660	1,202.958	15.85	0.8810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			50.28660	62.758	15.85	0.1190	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,878.65130	2,004.630	22.52	0.8784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			108.75130	84.830	22.52	0.1216	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,712.68080	2,850.128	24.38	0.9390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			52.78080	40.328	24.38	0.0610	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,539.85310	1,658.666	21.72	0.8354	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			149.95310	118.866	21.72	0.1646	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			586.65860	494.465	17.57	0.5405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			366.55860	424.265	17.57	0.4595	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,231.51560	1,342.310	20.85	0.7824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			201.61560	162.510	20.85	0.2176	0.00	0	4,372

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		232.61640	188.315	20.40	0.2477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,092.51640	1,198.115	20.40	0.7523	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		422.37860	350.816	18.54	0.4171	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		582.27860	660.616	18.54	0.5829	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,104.94820	975.867	16.16	0.8090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		94.84820	115.667	16.16	0.1910	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,435.21220	1,552.272	21.47	0.8189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		165.31220	132.472	21.47	0.1811	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		528.78110	442.910	17.83	0.4995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		428.68110	492.710	17.83	0.5005	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,349.37290	1,464.007	21.22	0.8045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		179.47290	144.207	21.22	0.1955	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,905.92970	2,032.436	22.58	0.8812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		106.02970	82.636	22.58	0.1188	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		365.17330	301.240	19.00	0.3689	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		695.07330	781.040	19.00	0.6311	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,013.12490	1,115.385	20.14	0.7327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		253.22490	205.585	20.14	0.2673	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,112.98710	983.563	16.15	0.8119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		92.88710	113.363	16.15	0.1881	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		547.50810	459.020	17.73	0.5130	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		407.40810	468.820	17.73	0.4870	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,294.75960	2,427.516	23.46	0.9147	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		74.85960	57.716	23.46	0.0853	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		566.79980	476.462	17.65	0.5267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		386.69980	446.262	17.65	0.4733	0.00	0	36,200
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		524.37150	441.708	17.95	0.4852	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		472.87150	540.208	17.95	0.5148	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		728.77250	626.295	17.11	0.6189	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		277.27250	324.795	17.11	0.3811	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,179.78630	1,287.254	20.56	0.7600	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		231.28630	188.755	20.56	0.2400	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		320.00500	264.085	19.52	0.3207	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		868.50500	962.585	19.52	0.6793	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,151.98170	1,022.423	16.14	0.8113	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		98.58170	119.023	16.14	0.1887	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		700.14590	784.408	18.90	0.6184	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		393.54590	327.808	18.90	0.3816	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		80.22250	97.547	16.04	0.1622	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,233.62250	1,100.947	16.04	0.8378	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		762.27840	850.264	19.13	0.6416	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		365.67840	303.664	19.13	0.3584	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		585.80150	498.758	17.70	0.5094	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		463.40150	526.558	17.70	0.4906	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		338.38900	282.246	19.47	0.3229	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		925.98900	1,020.046	19.47	0.6771	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	31/12/2018	Foreign Exchange Option	13.00	Call			1,431.94260	1,294.595	15.76	0.8765	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			59.54260	72.395	15.76	0.1235	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			447.37980	508.736	17.62	0.4814	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			599.77980	510.936	17.62	0.5186	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			254.56180	297.698	16.82	0.3468	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			826.96180	719.899	16.82	0.6532	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,260.60090	3,398.519	25.04	0.9447	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			53.00090	40.719	25.04	0.0553	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,637.34030	2,771.459	23.79	0.9155	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			79.74030	63.659	23.79	0.0845	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			51.50720	59.940	15.67	0.1053	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,527.60720	1,385.840	15.67	0.8947	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			46.93150	52.136	16.12	0.0856	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,792.63150	1,647.336	16.12	0.9144	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			81.21700	92.208	15.69	0.1339	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,559.11700	1,419.308	15.69	0.8661	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			694.80020	603.877	17.63	0.5285	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			515.10020	574.877	17.63	0.4715	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			587.64140	653.035	17.91	0.5057	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			637.34140	552.035	17.91	0.4943	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,090.90790	1,183.756	19.59	0.6720	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			390.60790	332.756	19.59	0.3280	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			66.37790	71.155	15.72	0.1078	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,706.07790	1,560.155	15.72	0.8922	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,517.45490	1,381.215	15.75	0.8555	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			87.75490	102.215	15.75	0.1445	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,082.09280	1,171.598	19.42	0.6528	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			435.89280	374.298	19.42	0.3472	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,595.80380	1,457.832	15.77	0.8419	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			114.30380	127.632	15.77	0.1581	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,222.53700	1,314.541	19.66	0.6677	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			434.03700	374.741	19.66	0.3323	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			708.30680	775.596	18.11	0.5212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			669.80680	585.797	18.11	0.4788	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			91.24700	98.814	15.75	0.1288	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,742.74700	1,599.014	15.75	0.8712	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			785.29120	691.211	17.57	0.5423	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			553.79120	611.011	17.57	0.4577	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			938.21570	835.425	17.16	0.5972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			473.41570	522.325	17.16	0.4028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,735.33930	2,588.262	16.56	0.9630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			20.53930	25.162	16.56	0.0370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,487.05040	2,341.006	16.35	0.9467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			32.25040	37.907	16.35	0.0533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			239.18110	265.405	16.23	0.2594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,303.98110	1,178.505	16.23	0.7406	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	11.50	Call			3,027.77800	2,878.324	16.80	0.9764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			12.97800	15.224	16.80	0.0236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,189.40010	4,038.233	20.31	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.60010	5.133	20.31	0.0075	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,793.22390	2,645.915	16.61	0.9661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			18.42390	22.815	16.61	0.0339	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			705.35480	768.767	17.96	0.5016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			740.15480	651.867	17.96	0.4984	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,848.47450	1,705.248	15.79	0.8742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			93.67450	102.148	15.79	0.1258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,105.88490	991.892	16.61	0.6699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			341.08490	378.792	16.61	0.3301	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,014.11920	1,093.219	18.89	0.5984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			568.91920	496.319	18.89	0.4016	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,184.92610	1,271.731	19.37	0.6404	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			499.72610	434.831	19.37	0.3596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,297.01390	1,171.811	16.24	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			242.21390	268.711	16.24	0.2616	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,373.31100	1,467.232	19.88	0.6795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			438.11100	380.332	19.88	0.3205	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			602.77750	659.863	17.62	0.4614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			817.57750	722.963	17.62	0.5386	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,443.37460	1,539.641	20.06	0.6925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			418.17460	362.741	20.06	0.3075	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,106.54920	1,962.159	16.02	0.9099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			61.74920	69.059	16.02	0.0901	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,040.71290	931.685	16.81	0.6431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			385.91290	428.585	16.81	0.3569	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,070.33590	1,926.106	15.99	0.9055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			65.53590	73.006	15.99	0.0945	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,018.33220	910.617	16.89	0.6333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			403.53220	447.517	16.89	0.3667	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,163.04520	1,248.870	19.30	0.6354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			507.84520	441.970	19.30	0.3646	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,755.60440	2,878.626	22.63	0.8502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			190.40440	161.726	22.63	0.1498	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			756.70940	666.978	17.88	0.5071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			681.90940	743.878	17.88	0.4929	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,643.79460	1,505.962	15.77	0.8352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			128.99460	142.862	15.77	0.1648	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,727.99600	1,585.343	15.67	0.8537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			113.19600	122.243	15.67	0.1463	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			964.25930	859.825	17.07	0.6092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			449.45930	496.725	17.07	0.3908	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			826.65470	731.393	17.58	0.5432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			591.85470	648.293	17.58	0.4568	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			720.02320	633.478	18.05	0.4875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			735.22320	800.379	18.05	0.5125	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,381.03940	1,475.229	19.90	0.6810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			435.83940	378.329	19.90	0.3190	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,764.67950	2,887.831	22.65	0.8509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			189.47950	160.931	22.65	0.1491	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			614.05540	537.075	18.61	0.4281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			919.25540	993.975	18.61	0.5719	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,725.46170	1,828.715	20.74	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			350.26170	301.815	20.74	0.2616	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,142.94770	3,274.193	23.56	0.8730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			157.74770	137.293	23.56	0.1270	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			795.30710	702.306	17.71	0.5272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			630.50710	689.206	17.71	0.4728	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,538.43980	1,637.696	20.31	0.7090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			393.23980	340.796	20.31	0.2910	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,327.16650	2,443.181	21.87	0.8130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			241.96650	206.281	21.87	0.1870	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			708.23470	622.705	18.11	0.4811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			753.43470	819.605	18.11	0.5189	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,924.14810	2,031.621	21.12	0.7666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			308.94810	264.721	21.12	0.2334	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,711.02770	1,569.267	15.69	0.8501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			116.22770	126.167	15.69	0.1499	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			732.01570	644.447	18.00	0.4940	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			717.21570	781.347	18.00	0.5060	39,067.33	50	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,816.24570	1,921.028	20.91	0.7518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			331.04570	284.128	20.91	0.2482	710,318.75	2,500	12,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,547.41860	1,413.780	15.89	0.8117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			152.61860	170.680	15.89	0.1883	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,659.73340	1,762.359	20.61	0.7283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			364.53340	315.458	20.61	0.2717	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,367.78660	1,239.937	16.14	0.7608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			212.98660	236.837	16.14	0.2392	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,448.43680	1,317.833	16.03	0.7847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			183.63680	204.733	16.03	0.2153	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,136.18890	2,248.430	21.52	0.7927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			270.98890	231.530	21.52	0.2073	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,137.32200	1,020.367	16.52	0.6821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			322.52200	357.267	16.52	0.3179	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			610.70710	534.048	18.63	0.4262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			925.90710	1,000.948	18.63	0.5738	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,150.07260	1,031.955	16.49	0.6869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			315.27260	348.855	16.49	0.3131	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			641.54940	561.994	18.46	0.4439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			866.74940	938.894	18.46	0.5561	0.00	0	24,325

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			607.37830	531.036	18.65	0.4242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			932.57830	1,007.936	18.65	0.5758	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,081.19010	969.610	16.69	0.6601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			356.39010	396.510	16.69	0.3399	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,701.27730	2,823.509	22.54	0.8461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			196.07730	166.609	22.54	0.1539	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,773.75750	2,897.038	22.66	0.8516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			188.55750	160.138	22.66	0.1484	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,892.26910	3,017.732	22.90	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			177.06910	150.832	22.90	0.1402	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			943.37210	840.253	17.14	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			468.57210	517.153	17.14	0.4004	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,619.54500	3,754.198	24.78	0.8928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			134.34500	117.298	24.78	0.1072	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,005.05450	4,141.856	25.76	0.9053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			119.85450	104.956	25.76	0.0947	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			521.70110	454.176	19.20	0.3731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,126.90110	1,211.076	19.20	0.6269	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			502.41630	437.198	19.35	0.3613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,177.61630	1,264.098	19.35	0.6387	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,656.16180	2,777.714	22.46	0.8425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			200.96180	170.814	22.46	0.1575	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,647.15460	2,768.572	22.44	0.8418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			201.95460	171.672	22.44	0.1582	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			518.89600	451.705	19.22	0.3714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,134.09600	1,218.605	19.22	0.6286	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,124.66950	1,008.892	16.56	0.6772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			329.86950	365.792	16.56	0.3228	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,309.65060	2,425.336	21.84	0.8113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			244.45060	208.436	21.84	0.1887	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			544.75010	474.570	19.04	0.3871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,069.95010	1,151.470	19.04	0.6129	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,956.43660	3,084.006	23.07	0.8634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			171.23660	147.106	23.07	0.1366	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,235.43380	1,112.714	16.33	0.7177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			270.63380	299.614	16.33	0.2823	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,602.30950	1,467.141	15.82	0.8256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			137.50950	154.041	15.82	0.1744	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,067.72530	2,178.497	21.39	0.7847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			282.52530	241.597	21.39	0.2153	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,412.10120	1,507.334	19.98	0.6868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			426.90120	370.434	19.98	0.3132	18,521.71	50	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,524.23230	1,391.272	15.93	0.8056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			159.43230	178.172	15.93	0.1944	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			0.00000	1,145.285	16.28	0.7292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			0.00000	282.185	16.28	0.2708	14,109.25	50	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			0.00000	1,080.798	16.38	0.7060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			0.00000	317.698	16.38	0.2940	953,092.80	3,000	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			674.03610	591.523	18.29	0.4622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			809.23610	878.423	18.29	0.5378	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			468.90270	407.590	19.61	0.3403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,274.10270	1,364.490	19.61	0.6597	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			466.44830	405.414	19.63	0.3387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,281.64830	1,372.314	19.63	0.6613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			471.37210	409.784	19.59	0.3418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,266.57210	1,356.684	19.59	0.6582	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			42.19940	50.769	16.15	0.0675	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,363.59940	2,220.269	16.15	0.9325	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			991.53510	885.881	17.05	0.6113	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			460.13510	506.381	17.05	0.3887	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			834.26880	902.728	18.31	0.5349	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			699.36880	615.928	18.31	0.4651	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			874.25620	776.748	17.52	0.5545	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			589.15620	643.548	17.52	0.4455	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,366.17230	1,457.635	19.77	0.6671	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			471.27230	410.835	19.77	0.3329	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			139.43730	152.872	15.82	0.1688	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,674.53730	1,536.072	15.82	0.8312	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			151.57120	167.276	15.85	0.1792	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,644.07120	1,507.776	15.85	0.8208	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,524.71150	1,616.327	19.94	0.6671	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			508.71150	447.927	19.94	0.3329	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			295.01790	322.278	16.32	0.2720	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,399.01790	1,273.878	16.32	0.7280	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			974.41390	1,044.728	18.54	0.5478	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			728.41390	646.328	18.54	0.4522	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			967.01430	867.150	17.49	0.5662	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			623.01430	675.550	17.49	0.4338	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			145.84260	160.986	15.81	0.1640	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,819.84260	1,682.586	15.81	0.8360	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,756.35970	1,619.356	15.83	0.8229	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			162.35970	177.756	15.83	0.1771	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,053.93440	951.969	17.47	0.5762	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			652.83440	703.769	17.47	0.4238	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,680.52440	1,772.108	20.11	0.6680	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			541.62440	480.308	20.11	0.3320	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			218.72120	238.466	16.01	0.2078	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,729.82120	1,596.666	16.01	0.7922	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,834.33480	1,699.535	15.88	0.8164	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			183.23480	201.335	15.88	0.1836	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,112.99920	1,184.837	18.77	0.5589	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			754.09920	673.037	18.77	0.4411	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	03/06/2019	Foreign Exchange Option	12.14	Put			46.85720	56.809	15.08	0.0680	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,563.45720	2,420.509	15.08	0.9320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,032.10910	934.453	17.70	0.5562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			735.30910	790.653	17.70	0.4438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,040.94760	942.728	17.67	0.5599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			724.14760	778.928	17.67	0.4401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			881.38450	942.828	18.12	0.4885	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,542.58160	3,670.517	23.57	0.8335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			259.38160	234.317	23.57	0.1665	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			757.87100	814.334	17.77	0.4511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,014.67100	918.134	17.77	0.5489	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,036.51830	938.583	17.69	0.5580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			527.87000	469.163	20.39	0.3169	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,866.63380	1,734.890	15.89	0.8142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			189.83380	211.090	15.89	0.1858	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,280.49180	1,166.435	16.83	0.6518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			483.69180	522.635	16.83	0.3482	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			928.18450	836.628	18.12	0.5115	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			613.36360	547.077	19.76	0.3621	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			527.89660	571.900	17.00	0.3678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,224.69660	1,115.700	17.00	0.6322	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,787.76890	1,881.013	20.27	0.6740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			544.56890	484.813	20.27	0.3260	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,851.07000	1,945.363	20.39	0.6831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			462.85900	498.853	16.74	0.3383	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,504.11880	1,589.224	19.64	0.6289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			630.91880	563.024	19.64	0.3711	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,693.62570	1,562.569	16.13	0.7727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			256.82570	278.769	16.13	0.2273	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,556.56360	1,643.277	19.76	0.6379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			856.09180	769.259	18.43	0.4793	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,881.62330	1,749.760	15.87	0.8175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			184.82330	205.960	15.87	0.1825	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			224.53460	246.288	16.02	0.2079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,771.33460	1,640.088	16.02	0.7921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,309.65900	1,192.653	16.74	0.6617	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			133.32390	152.852	15.63	0.1460	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,694.07840	1,784.783	20.06	0.6601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			570.87840	508.583	20.06	0.3399	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,998.59910	3,845.857	17.36	0.9848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.79910	12.057	17.36	0.0152	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			999.29180	1,065.459	18.43	0.5207	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,457.06290	2,319.008	15.13	0.9159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			60.26290	75.208	15.13	0.0841	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			851.22410	911.610	18.04	0.4797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			948.02410	855.410	18.04	0.5203	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,060.12390	1,926.652	15.63	0.8540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			729.71830	784.783	17.69	0.4420	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,871.17470	2,984.292	22.08	0.7896	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			339.07470	298.992	22.08	0.2104	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			941.36200	1,004.301	18.26	0.5013	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			909.26200	819.001	18.26	0.4987	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,240.95230	1,315.041	18.97	0.5682	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			773.55230	694.341	18.97	0.4318	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,129.12260	1,026.520	17.47	0.5843	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			676.52260	727.220	17.47	0.4157	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,824.70210	1,917.159	20.27	0.6697	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			567.30210	506.459	20.27	0.3303	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			198.22200	219.960	15.88	0.1875	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,900.82200	1,769.260	15.88	0.8125	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			253.68510	276.227	16.10	0.2200	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,771.88510	1,641.027	16.10	0.7800	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,210.45380	2,309.652	20.92	0.7167	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			482.35380	428.152	20.92	0.2833	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,599.19190	1,471.703	16.36	0.7341	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			337.29190	363.203	16.36	0.2659	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,976.77630	2,067.730	20.38	0.6697	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			600.87630	538.330	20.38	0.3303	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			213.40200	238.043	15.82	0.1901	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,977.50200	1,848.644	15.82	0.8099	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,378.28700	1,452.417	19.15	0.5752	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			802.38700	723.017	19.15	0.4248	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,216.44540	1,111.644	17.45	0.5934	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			702.34540	751.044	17.45	0.4066	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			290.17660	314.404	16.20	0.2305	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,816.07660	1,686.904	16.20	0.7695	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,146.51830	2,238.639	20.61	0.6836	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			584.81830	523.439	20.61	0.3164	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			838.26610	891.766	17.81	0.4415	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,146.56610	1,046.566	17.81	0.5585	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,294.10890	1,187.309	17.43	0.6009	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			724.10890	770.809	17.43	0.3991	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,134.28090	2,224.153	20.51	0.6724	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			624.28090	560.653	20.51	0.3276	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			226.94980	253.255	15.78	0.1918	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,046.94980	1,919.755	15.78	0.8082	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,520.10580	1,595.517	19.34	0.5837	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			820.10580	742.017	19.34	0.4163	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			325.04830	352.033	16.28	0.2394	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,860.64830	1,734.133	16.28	0.7606	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,483.79150	4,607.609	24.70	0.8310	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			314.99150	285.309	24.70	0.1690	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,781.97950	1,863.001	19.79	0.6164	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			763.67950	691.201	19.79	0.3836	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,874.36910	2,976.512	21.60	0.7392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			496.06910	444.712	21.60	0.2608	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,119.90490	3,967.296	16.23	0.9792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			18.20490	19.096	16.23	0.0208	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,451.39990	2,320.397	14.44	0.8869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			99.69990	122.197	14.44	0.1131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,133.63950	1,036.726	18.15	0.5323	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,001.93950	1,058.526	18.15	0.4677	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,548.02160	1,622.231	19.33	0.5796	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			849.72160	770.431	19.33	0.4204	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,479.67190	1,360.739	16.94	0.6510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			597.97190	632.539	16.94	0.3490	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,486.01280	3,600.224	22.65	0.7821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			407.71280	368.424	22.65	0.2179	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,355.03430	1,246.132	17.33	0.6115	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			713.33430	757.932	17.33	0.3885	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,413.31780	3,526.747	22.51	0.7781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			415.01780	374.947	22.51	0.2219	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,298.85480	1,192.858	17.52	0.5922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			777.15480	824.658	17.52	0.4078	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,982.67650	4,101.645	23.64	0.8064	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			364.37650	329.845	23.64	0.1936	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			846.83150	767.784	19.34	0.4192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,555.13150	1,629.584	19.34	0.5808	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,414.20530	1,302.061	17.13	0.6311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			652.50530	693.861	17.13	0.3689	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			900.69540	817.393	19.08	0.4414	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,428.99540	1,499.193	19.08	0.5586	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,227.73310	3,335.235	22.13	0.7668	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			439.43310	393.435	22.13	0.2332	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,513.38570	1,392.608	16.87	0.6609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			571.68570	604.408	16.87	0.3391	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,780.01460	4,891.923	24.79	0.8408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			311.71460	270.123	24.79	0.1592	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,131.60630	4,251.818	23.93	0.8127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			353.30630	320.018	23.93	0.1873	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,816.04640	3,933.526	23.31	0.7989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			377.74640	341.726	23.31	0.2011	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,389.02930	1,278.429	17.22	0.6229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			677.32930	720.229	17.22	0.3771	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,168.95000	4,289.464	24.01	0.8142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			350.65000	317.664	24.01	0.1858	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,793.87680	1,664.913	16.44	0.7353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			392.17680	416.713	16.44	0.2647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,787.36100	1,658.565	16.45	0.7338	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			395.66100	420.365	16.45	0.2662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,800.41130	1,671.280	16.43	0.7369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			388.71130	413.080	16.43	0.2631	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,109.84040	1,988.131	15.64	0.8083	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			845.44060	767.091	19.48	0.4115	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,371.33510	1,262.844	17.39	0.6082	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			743.53510	788.644	17.39	0.3918	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			652.24500	587.628	20.61	0.3275	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,274.44500	2,363.428	20.61	0.6725	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			232.04040	263.931	15.64	0.1917	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,647.64060	1,722.891	19.48	0.5885	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			355.79940	383.921	16.33	0.2455	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,907.59940	1,782.021	16.33	0.7545	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,456.60320	1,342.943	17.42	0.6155	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			765.90320	807.243	17.42	0.3845	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,441.44620	2,530.060	20.85	0.6735	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			682.14620	615.759	20.85	0.3265	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			395.11360	422.200	16.43	0.2536	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,945.81360	1,817.900	16.43	0.7464	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,192.71440	2,056.064	15.45	0.8099	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			252.01440	270.364	15.45	0.1901	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,800.81960	1,875.545	19.75	0.5946	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			871.51960	791.245	19.75	0.4054	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,582.67140	2,670.427	21.02	0.6730	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			712.17140	643.727	21.02	0.3270	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			268.50290	284.322	15.49	0.1910	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,268.00290	2,127.622	15.49	0.8090	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,929.98740	2,003.956	19.95	0.5980	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			899.48740	817.256	19.95	0.4020	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,534.16220	1,416.528	17.44	0.6219	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			784.66220	823.228	17.44	0.3781	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			431.22620	456.684	16.48	0.2591	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,996.82620	1,865.884	16.48	0.7409	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,352.16330	5,460.796	24.84	0.8282	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			380.06330	331.896	24.84	0.1718	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,198.95760	3,024.650	12.73	0.9522	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			61.05760	43.550	12.73	0.0478	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,892.91080	1,761.266	16.74	0.7100	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			650.33900	587.592	21.63	0.2960	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			992.06140	903.037	19.64	0.4305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,774.16140	1,841.937	19.64	0.5695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			525.01080	550.167	16.74	0.2900	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			989.23990	900.413	19.65	0.4294	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,781.33990	1,849.313	19.65	0.5706	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			994.89980	905.671	19.63	0.4315	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,766.99980	1,834.571	19.63	0.5685	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,002.43900	3,096.492	21.63	0.7040	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,618.45400	1,495.283	17.44	0.6286	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			804.05400	838.483	17.44	0.3714	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,730.42500	2,816.955	21.18	0.6723	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			744.82500	673.756	21.18	0.3277	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			285.19400	296.073	15.47	0.1908	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,349.59400	2,202.873	15.47	0.8092	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,073.02870	2,146.235	20.13	0.6017	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			927.42870	843.035	20.13	0.3983	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			467.13230	491.200	16.55	0.2641	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,045.63230	1,912.000	16.55	0.7359	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			498.80540	523.968	16.61	0.2686	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,086.10540	1,952.368	16.61	0.7314	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			533.39810	555.860	16.64	0.2724	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,133.59810	1,995.860	16.64	0.7276	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,276.19830	1,167.824	19.30	0.4852	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,667.59830	1,720.025	19.30	0.5148	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,272.93580	1,164.749	19.31	0.4842	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,674.33580	1,726.949	19.31	0.5158	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,269.67640	1,161.683	19.32	0.4831	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,681.07640	1,733.883	19.32	0.5169	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			568.32380	588.814	16.70	0.2760	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,181.42380	2,040.314	16.70	0.7240	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			601.62210	619.574	16.74	0.2795	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,219.52210	2,074.774	16.74	0.7205	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			635.32160	652.999	16.79	0.2822	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,272.22160	2,125.699	16.79	0.7178	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,637.77240	1,511.428	18.71	0.5553	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,410.57240	1,448.928	18.71	0.4447	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,634.07510	1,507.964	18.73	0.5543	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,416.87510	1,455.464	18.73	0.4457	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,641.48100	1,514.912	18.70	0.5564	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,404.28100	1,442.412	18.70	0.4436	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,550.15250	1,587.784	18.91	0.4537	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,670.65250	1,541.684	18.91	0.5463	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,782.05450	1,647.904	18.85	0.5583	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,554.15450	1,588.704	18.85	0.4417	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,789.37340	1,654.710	18.82	0.5602	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,541.47340	1,575.510	18.82	0.4398	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,785.70870	1,651.306	18.83	0.5593	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,547.80870	1,582.106	18.83	0.4407	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,708,966.13</b>	<b>7,850</b>	<b>8,658,211</b>
<b>Total \$ / R</b>												<b>1,158,459,635.93</b>	<b>89,299</b>	<b>9,685,789</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			14.19020		14.34010			0.0000	0.00	0	334
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.36310		14.51480			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.52380		14.67680			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>344</b>
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			148,732.09530	160,527.271	21.60	0.8273	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			15,742.09530	12,547.271	21.60	0.1727	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			23,261.63960	18,831.513	20.40	0.2477	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			109,251.63960	119,811.513	20.40	0.7523	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			23,065.51220	18,667.771	20.43	0.2458	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			110,055.51220	120,647.771	20.43	0.7542	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			23,459.33280	18,996.834	20.38	0.2496	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			108,449.33280	118,976.834	20.38	0.7504	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			46,375.46390	51,200.395	17.12	0.3981	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			94,337.21330	84,025.313	17.14	0.5996	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			46,857.21330	51,715.313	17.14	0.4004	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			95,376.33010	84,998.473	17.11	0.6043	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			45,896.33010	50,688.473	17.11	0.3957	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			94,855.46390	84,510.395	17.12	0.6019	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			103,651.83270	93,858.302	17.69	0.5580	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			72,971.83270	78,478.302	17.69	0.4420	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			103,210.90780	93,445.303	17.70	0.5562	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			73,530.90780	79,065.303	17.70	0.4438	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			104,094.75930	94,272.789	17.67	0.5599	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			72,414.75930	77,892.789	17.67	0.4401	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>344</b>
£ / R	On 28/09/2018	Foreign Exchange Future			18.45610		18.72630			0.0000	0.00	0	14
£ / R	On 15/10/2018	Foreign Exchange Future			18.49040		18.77720			0.0000	0.00	0	48
£ / R	On 14/12/2018	Foreign Exchange Future			18.69030		18.97880			0.0000	201,649,646.70	10,789	441,049
£ / R	On 18/03/2019	Foreign Exchange Future			19.01100		19.30650			0.0000	19,011,000.00	1,000	5,144
£ / R	On 14/06/2019	Foreign Exchange Future			19.30990		19.61070			0.0000	0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			19.63860		19.94360			0.0000	0.00	0	10,363
<b>Total £ / R Future</b>											<b>220,660,646.70</b>	<b>11,789</b>	<b>462,474</b>
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call			1,076.95000	806.253	29.47	0.9982	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put			0.65000	0.153	29.47	0.0018	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call			1,066.97380	796.264	29.31	0.9980	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put			0.67380	0.164	29.31	0.0020	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call			1,086.92720	816.243	29.63	0.9983	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put			0.62720	0.143	29.63	0.0017	0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put			468.74060	666.619	16.69	0.7962	0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call			165.94060	77.019	16.69	0.2038	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	14/12/2018	Foreign Exchange Option	18.12	Call			1,107.18460	895.010	16.64	0.6705	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			248.38460	324.710	16.64	0.3295	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,100.22880	888.689	16.64	0.6679	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			251.42880	328.389	16.64	0.3321	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,114.16280	901.358	16.64	0.6731	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			245.36280	321.058	16.64	0.3269	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,665.55550	1,432.591	16.41	0.7059	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			359.05550	421.591	16.41	0.2941	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,457.64330	2,683.881	19.03	0.8037	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			324.14330	254.881	19.03	0.1963	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,345.35460	1,517.709	17.64	0.6399	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			651.85460	528.709	17.64	0.3601	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,458.72280	1,245.555	16.51	0.6529	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			452.22280	534.555	16.51	0.3471	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,452.09140	1,239.665	16.51	0.6510	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			455.59140	538.665	16.51	0.3490	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,465.37140	1,251.459	16.50	0.6547	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			448.87140	530.459	16.50	0.3453	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,671.52190	1,466.665	17.13	0.6256	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			690.82190	786.764	17.13	0.3744	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,665.73630	1,461.265	17.14	0.6242	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			695.03630	791.366	17.14	0.3758	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,677.32870	1,472.079	17.13	0.6270	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			686.62870	782.179	17.13	0.3730	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,978.23990	1,768.246	17.48	0.6306	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			854.63990	949.646	17.48	0.3694	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,972.33650	1,762.963	17.48	0.6294	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			858.73650	954.363	17.48	0.3706	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,984.15520	1,773.536	17.47	0.6318	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			850.55520	944.936	17.47	0.3682	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total £ / R</b>												<b>220,660,646.70</b>	<b>11,789</b>	<b>463,974</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12603		0.12762			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12860		0.13026			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13103		0.13271			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			887.16430	751.998	16.58	0.7511	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			124.66430	148.998	16.58	0.2489	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			374.39980	293.461	19.72	0.3841	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			611.89980	690.461	19.72	0.6159	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,778.94810	1,620.036	17.27	0.9594	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			16.44810	17.036	17.27	0.0406	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,366.76180	1,228.363	21.11	0.7089	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	0.12	Put			340.96180	368.163	21.11	0.2911	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			806.15280	699.604	21.69	0.5007	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			780.35280	839.404	21.69	0.4993	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,131.52510	1,973.077	20.53	0.8808	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			105.72510	112.877	20.53	0.1192	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,024.26570	916.265	19.68	0.5519	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			753.06570	813.565	19.68	0.4481	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			666.44340	581.773	21.18	0.3893	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,395.24340	1,479.073	21.18	0.6107	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,541.02050	1,405.364	17.17	0.7515	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			269.82050	302.664	17.17	0.2485	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	15/10/2018	Foreign Exchange Future			16.46770		16.73350			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			16.68190		16.94930			0.0000	47,643,506.40	2,856	110,273
€ / R	On	18/03/2019	Foreign Exchange Future			17.02820		17.30300			0.0000	0.00	0	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			17.35670		17.63560			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.59200		17.87440			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.72100		18.00400			0.0000	0.00	0	6,834
<b>Total € / R Future</b>												<b>47,643,506.40</b>	<b>2,856</b>	<b>159,048</b>
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			984.33070	1,227.518	19.40	0.9481	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			37.83070	15.218	19.40	0.0519	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			254.63480	184.992	19.15	0.2260	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,205.33480	1,403.092	19.15	0.7740	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			258.66820	188.021	19.10	0.2293	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,189.36820	1,386.121	19.10	0.7707	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			256.64180	186.501	19.13	0.2277	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,197.34180	1,394.601	19.13	0.7723	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			799.79300	655.229	16.95	0.4630	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			826.79300	957.029	16.95	0.5370	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,613.03770	2,832.143	20.61	0.8268	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,847.15880	1,603.556	14.71	0.8206	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			144.15880	175.356	14.71	0.1794	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,441.11360	1,220.597	15.14	0.7148	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			278.11360	332.397	15.14	0.2852	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,434.16990	1,214.137	15.15	0.7127	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			266.03770	210.343	20.61	0.1732	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			237.60090	285.307	15.03	0.2561	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			281.16990	335.937	15.15	0.2873	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,448.07900	1,227.080	15.13	0.7169	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			275.07900	328.880	15.13	0.2831	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,540.60090	1,313.507	15.03	0.7439	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,372.08440	1,181.794	15.94	0.6097	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	16.87	Put			606.48440	695.094	15.94	0.3903	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,366.84830	1,177.040	15.96	0.6080	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			611.24830	700.340	15.96	0.3920	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,377.34000	1,186.567	15.93	0.6115	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			601.74000	689.867	15.93	0.3885	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			324.17120	364.855	15.10	0.2335	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,168.57120	1,926.855	15.10	0.7665	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,436.02120	2,619.407	19.39	0.6976	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			660.42120	561.407	19.39	0.3024	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,020.94280	1,786.320	15.24	0.7360	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			386.54280	434.320	15.24	0.2640	0.00	0	20,000
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,546.51080	1,349.668	15.97	0.6177	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			682.11080	767.668	15.97	0.3823	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,094.50820	1,205.703	16.88	0.4748	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,314.45860	1,142.954	16.89	0.5239	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,100.45860	1,211.954	16.89	0.4761	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,322.57210	1,150.465	16.87	0.5265	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,088.57210	1,199.465	16.87	0.4735	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,318.50820	1,146.703	16.88	0.5252	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>146,836</b>
<b>Total € / R</b>												<b>47,643,506.40</b>	<b>2,856</b>	<b>305,884</b>
AUS / R	On	14/12/2018	Foreign Exchange Future			10.25580		10.41550			0.0000	1,599,904.80	156	36,596
AUS / R	On	18/03/2019	Foreign Exchange Future			10.39370		10.55490			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			10.52590		10.68900			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>1,599,904.80</b>	<b>156</b>	<b>42,045</b>
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,122.59800	1,265.598	17.44	0.9145	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			49.87810	32.590	17.40	0.0883	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,104.37810	1,246.790	17.40	0.9117	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			48.98020	31.989	17.42	0.0869	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,113.48020	1,256.189	17.42	0.9131	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			48.09800	31.398	17.44	0.0855	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			302.98840	366.607	13.67	0.4634	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			502.63170	405.716	13.68	0.5325	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			307.73170	372.016	13.68	0.4675	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			497.41680	401.163	13.69	0.5284	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			312.51680	377.463	13.69	0.4716	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			507.88840	410.307	13.67	0.5366	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			404.11650	337.862	15.08	0.3860	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			725.11650	821.962	15.08	0.6140	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			400.93440	335.126	15.09	0.3835	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			731.93440	829.226	15.09	0.6165	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			407.32440	340.618	15.06	0.3885	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			718.32440	814.718	15.06	0.6115	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,599,904.80</b>	<b>156</b>	<b>42,045</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.87680		11.07290			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.02940		11.22820			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,598.83670	1,404.650	15.56	0.9742	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			5.93670	7.850	15.56	0.0258	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,588.92340	1,394.774	15.50	0.9738	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			6.02340	7.974	15.50	0.0262	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,608.75170	1,414.527	15.62	0.9747	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			5.85170	7.727	15.62	0.0253	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			714.46280	586.465	14.10	0.6303	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			216.26280	287.065	14.10	0.3697	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			708.30110	581.016	14.12	0.6266	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			220.10110	291.616	14.12	0.3734	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			720.66490	591.953	14.08	0.6341	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			212.46490	282.553	14.08	0.3659	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			641.99470		627.79280			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.64940		14.91670			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			14.96930		15.24490			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.27120		15.55310			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,735.01500	1,471.308	15.36	0.9322	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			28.31500	31.908	15.36	0.0678	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,725.22480	1,462.150	15.36	0.9307	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			28.52480	32.750	15.36	0.0693	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,744.80820	1,480.483	15.35	0.9336	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			28.10820	31.083	15.35	0.0664	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,128.77020	932.899	16.37	0.6376	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			363.87020	443.599	16.37	0.3624	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,141.92240	943.993	16.34	0.6423	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			357.02240	434.693	16.34	0.3577	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,135.33530	938.431	16.36	0.6399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			360.43530	439.131	16.36	0.3601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,335.96670	1,138.606	16.66	0.6282	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			512.86670	597.406	16.66	0.3718	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,329.88160	1,133.501	16.67	0.6263	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			516.78160	602.301	16.67	0.3737	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,342.07040	1,143.728	16.64	0.6300	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			508.97040	592.528	16.64	0.3700	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.05580		2.07800			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07480		2.09690			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09370		2.11590			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			71.55690	86.521	14.95	0.1201	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,763.18340	1,558.791	14.95	0.8641	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			83.18340	100.791	14.95	0.1359	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,676.31650	1,474.835	14.95	0.8469	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			96.31650	116.835	14.95	0.1531	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,851.55690	1,644.521	14.95	0.8799	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			935.17720	1,039.559	15.89	0.5224	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			993.55020	866.549	15.69	0.5122	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			824.55020	918.549	15.69	0.4878	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			947.97650	826.180	15.79	0.4948	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			878.97650	978.180	15.79	0.5052	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			904.17720	787.559	15.89	0.4776	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,883.10950	1,707.656	15.21	0.6912	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			524.10950	570.656	15.21	0.3088	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,816.66640	1,644.543	15.22	0.6772	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			557.66640	607.543	15.22	0.3228	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,950.93800	1,772.258	15.20	0.7050	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			491.93800	535.258	15.20	0.2950	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			152.76560		205.76940			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25320		2.29070			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30190		2.33930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34810		2.38610			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
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			75.34500	93.295	14.39	0.1223	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,993.02770	1,640.910	14.44	0.8617	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			86.02770	108.910	14.44	0.1383	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,172.78190	1,811.439	14.34	0.8924	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			65.78190	79.439	14.34	0.1076	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,082.34500	1,725.295	14.39	0.8777	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,466.08350	1,225.993	15.15	0.6069	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			573.08350	706.993	15.15	0.3931	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,409.50360	1,175.246	15.23	0.5902	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			616.50360	756.246	15.23	0.4098	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,527.50590	1,278.537	15.07	0.6237	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			534.50590	659.537	15.07	0.3763	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,711.55090	2,400.773	15.19	0.7739	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			350.55090	419.773	15.19	0.2261	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,636.99390	2,329.558	15.21	0.7625	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			375.99390	448.558	15.21	0.2375	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,792.29610	2,473.268	15.16	0.7850	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			331.29610	392.268	15.16	0.2150	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.81750		1.83710			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.84200		1.86210			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86470		1.88500			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,691.68180	2,492.619	17.26	0.9696	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			20.68180	17.618	17.26	0.0304	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,593.70840	2,393.899	16.84	0.9669	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			22.70840	18.899	16.84	0.0331	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,789.84960	2,591.449	17.68	0.9720	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			18.84960	16.449	17.68	0.0280	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,277.80080	1,134.992	17.10	0.6189	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			556.80080	614.992	17.10	0.3811	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,223.91050	1,084.758	17.22	0.6003	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			602.91050	664.758	17.22	0.3997	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,333.70280	1,187.271	16.97	0.6376	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			512.70280	567.271	16.97	0.3624	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,790.84830	1,628.890	16.75	0.6842	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			540.84830	581.890	16.75	0.3158	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,729.64870	1,572.935	16.87	0.6691	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			579.64870	625.935	16.87	0.3309	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	Call			1,853.65830	1,686.617	16.64	0.6993	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			503.65830	539.617	16.64	0.3007	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13890		0.14040			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13790		0.14020			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13710		0.13860			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.75490		1.77950			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.78400		1.80880			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81120		1.83640			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.41040		9.53910			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.53380		9.66420			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65450		9.78540			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			658.76370	550.071	13.97	0.8006	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			49.66370	69.671	13.97	0.1994	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			650.58940	542.259	13.96	0.7958	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			51.48940	71.859	13.96	0.2042	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			666.98590	557.934	13.97	0.8054	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			47.88590	67.534	13.97	0.1946	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			454.81740	377.967	14.60	0.5174	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			330.61740	384.167	14.60	0.4826	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			464.77850	386.848	14.57	0.5257	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			320.57850	373.048	14.57	0.4743	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			459.77670	382.386	14.58	0.5215	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			325.57670	378.586	14.58	0.4785	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			455.12440	390.240	15.55	0.4439	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			589.72440	655.740	15.55	0.5561	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			451.42200	386.939	15.57	0.4410	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			596.02200	662.439	15.57	0.5590	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			458.85650	393.566	15.53	0.4468	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			583.45650	649.066	15.53	0.5532	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/12/2018 Foreign Exchange Future			1.33540		1.34580			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.34550		1.35550			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.35560		1.36530			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call		858.00000	754.000		1.0000		0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put		0.00000	0.000		0.0000		0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call		758.00000	654.000		1.0000		0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put		0.00000	0.000		0.0000		0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call		958.00000	854.000		1.0000		0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put		0.00000	0.000		0.0000		0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call		155.00000	55.000		1.0000		0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put		0.00000	0.000		0.0000		0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call		55.00000	0.000		0.0000		0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put		0.00000	45.000		1.0000		0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call		255.00000	155.000		1.0000		0.00	0	0
PULA / R On 18/03/2019 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	1.32	Call		453.00000	356.000		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		353.00000	256.000		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		553.00000	456.000		1.0000		0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put		0.00000	0.000		0.0000		0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 14/12/2018 Foreign Exchange Future			1.31710		1.32350			0.0000	0.00	0	500
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO € On 14/12/2018 Foreign Exchange Future			1.17560		1.18200			0.0000	0.00	0	40
QUANTO € On 18/03/2019 Foreign Exchange Future			1.18560		1.19210			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.19510		1.20160			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R On 14/12/2018 Foreign Exchange Future			10.40250		10.52180			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.55440		10.67500			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.69710		10.81940			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
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,163.62940	1,047.612	14.16	0.9484	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			11.82940	15.112	14.16	0.0516	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,153.81900	1,038.217	14.16	0.9467	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			12.01900	15.717	14.16	0.0533	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,173.44360	1,057.026	14.16	0.9502	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			11.64360	14.526	14.16	0.0498	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			620.83710	540.546	14.85	0.5996	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			285.83710	326.146	14.85	0.4004	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			615.32370	535.430	14.87	0.5959	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			290.32370	331.030	14.87	0.4041	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			626.39270	545.701	14.84	0.6033	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			281.39270	321.301	14.84	0.3967	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			211.28420	233.999	14.60	0.2715	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,023.67160	924.363	14.61	0.7258	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			214.27160	237.263	14.61	0.2742	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,037.72220	937.868	14.60	0.7313	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			208.32220	230.768	14.60	0.2687	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,030.68420	931.099	14.60	0.7285	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.25810		2.23970			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.15180		2.13090			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.05810		2.03500			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			8.11950	8.126	35.32	0.0551	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			738.41950	720.026	35.32	0.9449	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			7.74480	7.743	35.32	0.0529	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			748.04480	729.643	35.32	0.9471	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			8.51100	8.527	35.32	0.0575	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			728.81100	710.427	35.32	0.9425	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			20.46750	18.205	25.97	0.1064	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			619.56750	596.404	25.97	0.8936	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			19.88910	17.647	26.05	0.1034	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			628.98910	605.847	26.05	0.8966	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			21.06550	18.782	25.90	0.1095	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			610.16550	586.982	25.90	0.8905	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.19770	1.626	26.61	0.0110	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,497.19770	1,473.525	26.61	0.9890	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.12480	1.567	26.61	0.0106	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,507.12480	1,483.467	26.61	0.9894	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	14/06/2019	Foreign Exchange Option	3.52	Call			2.27290	1.686	26.61	0.0114	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,487.27290	1,463.586	26.61	0.9886	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.11170		1.13200			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.05880		1.07710			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.01390		1.03250			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 425 654 727.70</b>	<b>96,250</b>	<b>1,740,738</b>
<b>Total Options</b>												<b>2 708 966.13</b>	<b>7,850</b>	<b>8,806,547</b>
<b>Grand Total:</b>												<b>1,428,363,693.83</b>	<b>104,100</b>	<b>10,547,285</b>