



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/10/2018 Foreign Exchange Future			14.20670		14.36250			0.0000	2,358,312.20	166	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.20670		14.36430			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.21210		14.36970			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.21750		14.37520			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.22470		14.38260			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.22650		14.38450			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.22840		14.38630			0.0000	0.00	0	3,858
\$ / R On 01/11/2018 Foreign Exchange Future			14.23020		14.38820			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.23200		14.39010			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.23740		14.39570			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.25200		14.41050			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.25560		14.41430			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.25740		14.41610			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.26290		14.42170			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.26470		14.42360			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.26840		14.42730			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.27030		14.42920			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.27950		14.32800			0.0000	2,370,397.00	166	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.28130		14.44040			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.28320		14.44230			0.0000	0.00	0	8,824
\$ / R On 05/12/2018 Foreign Exchange Future			14.29240		14.45160			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	06/12/2018	Foreign Exchange Future			14.29420		14.45350			0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Future			14.29610		14.45540			0.0000	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Future			14.30350		14.46290			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.30530		14.46470			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.30900		14.46850			0.0000	1,408,635,196.00	98,444	818,695
\$ / R	On	20/12/2018	Foreign Exchange Future			14.32010		14.47970			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.32190		14.48160			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.34030		14.50050			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.34390		14.50430			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.37340		14.53440			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.39540		14.55680			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.39730		14.55870			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.42120		14.58300			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.44880		14.61100			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.48190		14.64460			0.0000	36,972,290.70	2,553	53,682
\$ / R	On	27/03/2019	Foreign Exchange Future			14.49840		14.66140			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.50210		14.66520			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.50950		14.67260			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.56080		14.72480			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.61720		14.78220			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.62260		14.78780			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.64260		14.80820			0.0000	3,484,938.80	238	19,100
\$ / R	On	20/06/2019	Foreign Exchange Future			14.65360		14.81930			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.66810		14.83410			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.67360		14.83970			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.67720		14.84340			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.72800		14.89580			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.72980		14.89770			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.75150		14.92030			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.78220		14.95240			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.78760		14.95810			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.79300		14.96370			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.81290		14.98450			0.0000	1,673,857.70	113	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			14.83810		15.01090			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.84170		15.01470			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.89710		15.07200			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.95620		15.13200			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.96230		15.13820			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.98470		15.16100			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.02140		15.19830			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.02550		15.20240			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.08460		15.26240			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.14780		15.32660			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.17630		15.35560			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.21090		15.39080			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.26600		15.44670			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			15.33520		15.51710			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.35560		15.53780			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.44940		15.63300			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.54720		15.73230			0.0000	0.00	0	0
Total \$ / R Future												1,455,494,992.40	101,680	1,041,743
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.17980	0.001	28.95	0.0000	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,012.67980	856.701	28.95	1.0000	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			209.40190	320.379	23.37	0.8300	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			73.70190	27.079	23.37	0.1700	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			34.25860	54.775	18.74	0.2617	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			403.95860	266.875	18.74	0.7383	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,170.22280	1,012.883	22.96	0.9942	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			0.52280	0.783	22.96	0.0058	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			255.12400	348.014	20.01	0.7219	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			140.32400	75.514	20.01	0.2781	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			724.40800	860.347	22.34	0.9086	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			47.00800	25.047	22.34	0.0914	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			341.67610	442.622	20.58	0.7163	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			156.17610	99.122	20.58	0.2837	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,389.93820	1,232.482	21.45	0.9821	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			3.63820	4.082	21.45	0.0179	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			60.91570	93.815	18.46	0.2792	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			517.21570	392.215	18.46	0.7208	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			305.08570	212.972	19.42	0.4925	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			213.39860	143.197	20.18	0.3668	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			35.87210	58.033	18.07	0.1969	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			622.17210	486.433	18.07	0.8031	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,634.67940	2,792.242	31.07	0.9975	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.97940	0.642	31.07	0.0025	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			83.89640	50.848	22.03	0.1561	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,086.06240	2,243.107	28.31	0.9941	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			2.36240	1.507	28.31	0.0059	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			258.32780	177.005	19.78	0.4306	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			212.02780	288.605	19.78	0.5694	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			267.09860	354.797	20.18	0.6332	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			66.39220	38.981	22.40	0.1241	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			486.93150	365.640	18.58	0.6934	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			70.63150	107.240	18.58	0.3066	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			273.04370	361.746	20.22	0.6393	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			209.34370	140.146	20.22	0.3607	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			597.59640	722.448	22.03	0.8439	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			168.78570	234.572	19.42	0.5075	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			419.04450	527.761	21.10	0.7559	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			135.34450	86.161	21.10	0.2441	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			99.27650	61.180	21.71	0.1830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			532.97650	652.780	21.71	0.8170	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			690.09220	820.581	22.40	0.8759	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.39450	2.848	22.51	0.0121	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,580.59450	1,423.048	22.51	0.9879	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			568.17490	687.823	21.99	0.8084	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			108.27490	69.823	21.99	0.1916	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,137.22370	1,282.154	23.43	0.9518	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			27.32370	14.154	23.43	0.0482	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.21470	0.235	25.04	0.0010	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,495.91470	2,337.635	25.04	0.9990	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			600.67540	473.809	18.24	0.7424	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			64.97540	96.409	18.24	0.2576	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,417.08260	2,574.223	27.64	0.9944	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			2.78260	1.623	27.64	0.0056	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			617.45040	730.446	21.42	0.7500	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			167.95040	122.446	21.42	0.2500	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			364.28800	281.381	19.68	0.4696	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			289.98800	365.781	19.68	0.5304	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			380.15870	469.101	20.24	0.6041	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			294.45870	224.701	20.24	0.3959	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,104.89610	1,240.109	23.24	0.8779	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			79.19610	55.709	23.24	0.1221	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			528.39270	631.899	20.99	0.6884	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			224.49270	169.300	20.99	0.3116	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			178.52790	132.955	21.57	0.2549	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			652.42790	765.555	21.57	0.7451	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			15.94570	23.127	17.82	0.0693	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,212.04570	1,060.526	17.82	0.9307	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			564.83620	454.592	18.81	0.6405	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			148.73620	197.192	18.81	0.3595	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			542.45460	647.167	21.06	0.6956	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			218.55460	164.567	21.06	0.3044	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.33440	0.348	23.02	0.0013	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,746.43440	2,587.748	23.02	0.9987	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,586.10130	3,427.457	26.94	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00130	0.057	26.94	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			621.02080	730.522	21.06	0.7207	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			202.72080	153.422	21.06	0.2793	0.00	0	10,000
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			676.67460	789.431	21.29	0.7383	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			190.27460	144.131	21.29	0.2617	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			250.37320	315.355	19.01	0.4610	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			467.67320	373.755	19.01	0.5390	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			481.78030	576.973	20.26	0.6322	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			290.98030	227.273	20.26	0.3678	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,005.60820	1,132.631	22.34	0.8263	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			124.80820	92.931	22.34	0.1737	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put		0.00000	394.508	19.10	0.5042	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call		0.00000	354.008	19.10	0.4958	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		50.65140	70.705	17.26	0.1542	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		1,031.05140	892.005	17.26	0.8458	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		486.33710	395.319	18.94	0.5272	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		294.03710	362.119	18.94	0.4728	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		318.45780	389.809	19.05	0.4937	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		460.75780	373.009	19.05	0.5063	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,453.65690	1,300.668	16.53	0.9506	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		13.77710	9.062	25.97	0.0196	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,286.32130	2,436.474	24.86	0.9597	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		28.62130	19.674	24.86	0.0403	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		259.89160	205.425	20.63	0.3181	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		730.57970	613.607	18.06	0.6975	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		138.27970	180.407	18.06	0.3025	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		123.73840	162.805	17.95	0.2818	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		766.03840	646.006	17.95	0.7182	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,881.47710	3,035.862	25.97	0.9804	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		11.35690	17.468	16.53	0.0494	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		219.18960	276.082	18.57	0.4004	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		581.48960	479.282	18.57	0.5996	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		623.43700	727.046	20.57	0.6758	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		265.73700	210.246	20.57	0.3242	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		637.59160	742.225	20.63	0.6819	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,141.31770	1,268.482	22.11	0.8188	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		142.91770	110.882	22.11	0.1812	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		488.22590	400.120	18.91	0.5118	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		334.72590	405.920	18.91	0.4882	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		721.66700	608.778	18.06	0.6729	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		168.16700	214.578	18.06	0.3271	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		1,018.36530	1,140.453	21.70	0.7875	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		171.86530	134.653	21.70	0.2125	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		262.12110	209.672	20.64	0.3087	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		708.62110	815.472	20.64	0.6913	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put		539.75380	633.707	19.92	0.6132	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call		345.15380	279.807	19.92	0.3868	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		852.22860	965.010	20.93	0.7271	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		235.12860	188.510	20.93	0.2729	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		108.11460	140.028	17.45	0.2362	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		921.01460	793.528	17.45	0.7638	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,354.23690	1,485.943	22.47	0.8431	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		127.13690	99.443	22.47	0.1569	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		768.75470	654.166	17.88	0.6861	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		165.85470	210.665	17.88	0.3139	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		714.11030	818.815	20.42	0.6759	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		288.81030	234.115	20.42	0.3241	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	15.08	Call		247.59190	199.722	20.89	0.2800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		859.09190	970.722	20.89	0.7200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		245.21410	197.692	20.92	0.2776	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		866.71410	978.692	20.92	0.7224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		249.99310	201.773	20.87	0.2824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		851.49310	962.773	20.87	0.7176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,587.90770	1,723.153	22.97	0.8707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		106.40770	82.153	22.97	0.1293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,831.61700	2,672.355	21.67	0.9921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		3.11700	3.355	21.67	0.0079	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,801.39100	2,952.378	25.38	0.9621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		29.89100	21.378	25.38	0.0379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,531.29870	1,377.083	16.66	0.9347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		22.79870	28.083	16.66	0.0653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		39.99300	54.075	16.93	0.1114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,308.49300	1,163.075	16.93	0.8886	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		718.95000	823.021	20.39	0.6716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		297.45000	242.021	20.39	0.3284	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		11.20610	11.718	18.02	0.0286	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,979.70610	1,820.718	18.02	0.9714	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		204.02280	255.062	18.09	0.3498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		722.52280	614.062	18.09	0.6502	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		153.87820	196.615	17.78	0.2938	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		822.37820	705.615	17.78	0.7062	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		24.27640	31.538	16.71	0.0719	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,492.77640	1,340.538	16.71	0.9281	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		45.63110	61.261	16.99	0.1230	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,264.13110	1,120.261	16.99	0.8770	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		798.97370	907.724	20.69	0.7003	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		267.47370	216.724	20.69	0.2997	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,097.84220	1,938.784	18.53	0.9762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		9.34220	9.784	18.53	0.0238	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		683.65250	785.483	20.26	0.6579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		312.15250	254.483	20.26	0.3421	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,852.16730	1,693.285	17.47	0.9650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		13.66730	14.285	17.47	0.0350	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		222.72790	276.585	18.19	0.3688	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		691.22790	585.585	18.19	0.6312	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,398.84600	1,250.639	16.82	0.9098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		30.34600	41.639	16.82	0.0902	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		2,722.16190	2,562.918	21.21	0.9907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		3.66190	3.918	21.21	0.0093	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		83.36780	108.280	17.27	0.1913	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		1,051.86780	917.280	17.27	0.8087	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		2,473.79310	2,314.601	20.15	0.9866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		5.29310	5.601	20.15	0.0134	0.00	0	174,530

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	12.75	Call			1,734.94090	1,576.195	16.96	0.9578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			16.44090	17.195	16.96	0.0422	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,573.06580	2,413.852	20.57	0.9884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.56580	4.852	20.57	0.0116	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			530.84960	621.484	19.63	0.5887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			389.34960	320.484	19.63	0.4113	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			429.89670	510.566	19.17	0.5317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			458.39670	379.566	19.17	0.4683	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			276.03940	337.272	18.45	0.4181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			614.53940	516.272	18.45	0.5819	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			537.14540	628.295	19.66	0.5919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			385.64540	317.295	19.66	0.4081	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			621.92500	719.547	20.01	0.6319	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			340.42500	278.547	20.01	0.3681	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			524.58710	614.702	19.61	0.5855	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			393.08710	323.702	19.61	0.4145	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,340.82780	1,470.922	22.37	0.8328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			139.32780	109.922	22.37	0.1672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,453.95230	2,294.766	20.06	0.9862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			5.45230	5.766	20.06	0.0138	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,290.67950	1,145.869	16.95	0.8841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			42.17950	56.869	16.95	0.1159	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			148.20770	189.514	17.74	0.2865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			836.70770	718.514	17.74	0.7135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,374.64030	2,215.475	19.72	0.9844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			6.14030	6.475	19.72	0.0156	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			912.92820	1,026.947	21.07	0.7363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			231.42820	185.947	21.07	0.2637	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			829.52300	712.044	17.76	0.7099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			151.02300	193.044	17.76	0.2901	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,092.93260	956.287	17.21	0.8237	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			74.43260	97.287	17.21	0.1763	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,366.83030	1,497.687	22.44	0.8372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			135.33030	106.687	22.44	0.1628	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,195.94350	1,321.345	21.94	0.8057	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			164.44350	130.345	21.94	0.1943	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			371.09510	444.044	18.88	0.4926	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			509.59510	423.044	18.88	0.5074	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,803.25870	1,644.428	17.26	0.9622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			14.75870	15.428	17.26	0.0378	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			895.47500	771.739	17.58	0.7424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			126.97500	162.739	17.58	0.2576	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			806.40300	915.525	20.72	0.7029	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			264.90300	214.525	20.72	0.2971	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,179.19420	1,303.999	21.89	0.8023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			167.69420	133.000	21.89	0.1977	0.00	0	29,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		888.00680	764.945	17.60	0.7388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		129.50680	165.945	17.60	0.2612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		1,632.63950	1,768.932	23.07	0.8766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		101.13950	77.932	23.07	0.1234	389,662.00	5,000	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		2,275.62810	2,116.494	19.30	0.9819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		7.12810	7.494	19.30	0.0181	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		381.45000	455.815	18.93	0.4998	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		499.95000	414.815	18.93	0.5002	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		588.68630	683.873	19.88	0.6169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		357.18630	292.873	19.88	0.3831	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		2,226.18240	2,067.066	19.09	0.9804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		7.68240	8.066	19.09	0.0196	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		631.63960	531.667	18.39	0.5933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		263.13960	322.667	18.39	0.4067	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		397.26490	473.743	19.01	0.5106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		485.76490	402.743	19.01	0.4894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call		1,540.94450	1,386.268	16.65	0.9363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put		22.44450	27.268	16.65	0.0637	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		858.48070	738.170	17.68	0.7245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		139.98070	179.170	17.68	0.2755	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		972.03960	841.863	17.38	0.7771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		103.53960	132.863	17.38	0.2229	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		655.92460	755.913	20.15	0.6465	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		324.42460	264.913	20.15	0.3535	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		597.79900	501.233	18.51	0.5706	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		289.29900	352.233	18.51	0.4294	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,162.51140	1,286.712	21.84	0.7987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		171.01140	135.712	21.84	0.2013	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		549.70560	458.221	18.69	0.5369	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		331.20560	399.221	18.69	0.4631	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,203.02280	1,061.496	17.06	0.8595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		54.52280	72.496	17.06	0.1405	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		603.33950	506.206	18.49	0.5744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		284.83950	347.206	18.49	0.4256	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,552.05010	1,686.698	22.89	0.8658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		110.55010	85.698	22.89	0.1342	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,759.26910	1,898.269	23.34	0.8918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		87.76910	67.269	23.34	0.1082	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,498.59260	1,632.313	22.77	0.8581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		117.09260	91.313	22.77	0.1419	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,272.10530	1,400.073	22.17	0.8206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		150.60530	119.073	22.17	0.1794	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,289.19890	1,417.712	22.22	0.8237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		147.69890	116.712	22.22	0.1763	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		576.03180	481.728	18.59	0.5555	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		307.53180	372.728	18.59	0.4445	0.00	0	13,650

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	16.56	Put			2,149.13960	2,294.530	24.18	0.9271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			57.63960	43.530	24.18	0.0729	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			220.54770	176.703	21.19	0.2526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			952.04770	1,067.703	21.19	0.7474	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			367.61700	301.810	19.80	0.3923	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			569.11700	662.809	19.80	0.6077	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			874.35960	986.685	20.94	0.7247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			242.85960	195.685	20.94	0.2753	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,392.95550	1,524.553	22.52	0.8415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			131.45550	103.553	22.52	0.1585	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			554.89280	462.845	18.67	0.5406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			326.39280	393.845	18.67	0.4594	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,204.34360	1,330.038	21.97	0.8074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			162.84360	129.038	21.97	0.1926	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,444.76550	1,295.315	16.76	0.9193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			26.26550	36.315	16.76	0.0807	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			432.34070	357.629	19.34	0.4476	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			463.84070	548.629	19.34	0.5524	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,194.39260	1,053.216	17.08	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			55.89260	74.216	17.08	0.1431	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			910.51680	785.447	17.54	0.7494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			122.01680	156.447	17.54	0.2506	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			620.19900	521.363	18.43	0.5857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			271.69900	332.363	18.43	0.4143	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,088.29790	1,209.651	21.62	0.7822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			186.79790	148.651	21.62	0.2178	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,850.84720	1,991.591	23.54	0.9015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			79.34720	60.591	23.54	0.0985	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,731.97180	1,870.419	23.28	0.8887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			90.47180	69.419	23.28	0.1113	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,569.03230	2,718.965	25.06	0.9516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			37.53230	27.965	25.06	0.0484	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			210.19220	167.928	21.32	0.2419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			991.69220	1,108.928	21.32	0.7581	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			343.71760	281.357	19.99	0.3710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			615.21760	712.357	19.99	0.6290	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,377.03540	2,525.128	24.66	0.9417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			45.53540	34.128	24.66	0.0583	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			294.59230	239.603	20.42	0.3257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			726.09230	830.603	20.42	0.6743	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			118.22360	92.285	22.75	0.1433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,489.72360	1,623.285	22.75	0.8567	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,814.11020	1,954.175	23.46	0.8977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			82.61020	63.175	23.46	0.1023	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			428.25870	354.089	19.36	0.4442	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			469.75870	555.089	19.36	0.5558	0.00	0	3,388

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	14.39	Call		481.11140	398.793	19.04	0.4859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		402.61140	479.793	19.04	0.5141	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		200.10270	159.599	21.44	0.2316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		1,031.60270	1,150.599	21.44	0.7684	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		407.99510	485.875	19.07	0.5177	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		476.49510	394.875	19.07	0.4823	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		524.34780	435.663	18.80	0.5184	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		355.84780	426.663	18.80	0.4816	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		754.81840	643.556	17.99	0.6690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		186.31840	234.556	17.99	0.3310	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,092.67310	2,237.291	24.06	0.9228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		61.17310	46.291	24.06	0.0772	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,280.64550	1,408.886	22.19	0.8221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		149.14550	117.886	22.19	0.1779	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		690.65600	792.941	20.28	0.6607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		309.15600	251.941	20.28	0.3393	0.00	0	50,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		315.94610	259.340	20.19	0.3360	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		736.24610	839.240	20.19	0.6640	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		547.76570	458.649	18.62	0.5228	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		368.06570	438.549	18.62	0.4772	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		776.97660	666.247	17.83	0.6676	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		197.27660	246.147	17.83	0.3324	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,038.94150	1,156.289	21.19	0.7567	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		218.64150	176.389	21.19	0.2433	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,241.21130	1,100.257	16.93	0.8564	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		59.61130	78.357	16.93	0.1436	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		576.44580	668.298	19.55	0.5945	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		398.04580	330.198	19.55	0.4055	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		46.72330	62.264	16.82	0.1198	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,328.32330	1,184.164	16.82	0.8802	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		635.19640	731.314	19.78	0.6210	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		366.79640	303.213	19.78	0.3790	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		348.32190	414.507	18.17	0.4431	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		628.82190	534.807	18.17	0.5569	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		613.21100	520.773	18.23	0.5468	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		362.71100	430.473	18.23	0.4532	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,492.82220	2,638.974	24.12	0.9269	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		63.32220	49.274	24.12	0.0731	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		334.92160	278.120	19.94	0.3374	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		794.42160	897.820	19.94	0.6626	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,536.27620	1,386.024	16.43	0.9109	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		35.77620	45.724	16.43	0.0891	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		181.09240	225.228	17.34	0.2998	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		881.59240	765.528	17.34	0.7002	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,116.72820	3,264.823	24.71	0.9599	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		37.22820	25.123	24.71	0.0401	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	02/01/2019	Foreign Exchange Option	12.90	Put			32.21850	37.147	16.33	0.0744	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,636.51850	1,481.047	16.33	0.9256	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			31.80930	35.568	16.91	0.0640	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,906.20930	1,748.968	16.91	0.9360	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			56.31450	66.031	16.26	0.1054	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,663.11450	1,511.431	16.26	0.8946	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			727.49020	634.212	18.03	0.5613	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			418.79020	486.912	18.03	0.4387	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,219.47780	1,334.556	20.64	0.7215	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			308.17780	261.856	20.64	0.2785	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			45.46400	53.262	16.58	0.0864	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,814.16400	1,660.562	16.58	0.9136	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,619.98980	1,471.398	16.31	0.8849	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			61.28980	74.098	16.31	0.1151	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			961.88860	1,066.815	19.90	0.6579	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			390.58860	334.115	19.90	0.3421	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			485.00520	559.052	18.27	0.4754	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			663.70520	576.352	18.27	0.5246	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			753.38790	657.803	17.93	0.5756	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			394.68790	460.503	17.93	0.4244	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			956.70040	1,059.823	19.74	0.6367	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			439.70040	381.023	19.74	0.3633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			604.05810	685.167	18.48	0.4950	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			695.05810	613.967	18.48	0.5050	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			65.61400	78.150	16.44	0.1078	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,846.61400	1,696.950	16.44	0.8922	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,694.57120	1,547.985	16.28	0.8680	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			83.57120	99.185	16.28	0.1320	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,371.15570	1,488.057	20.72	0.7125	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			352.15570	306.857	20.72	0.2875	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			821.98320	729.471	17.96	0.5720	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			460.98320	530.671	17.96	0.4280	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,096.17670	1,203.703	19.98	0.6532	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			437.17670	382.503	19.98	0.3468	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			847.66080	753.036	17.87	0.5848	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			436.66080	504.236	17.87	0.4152	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			984.94500	884.715	17.54	0.6268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			390.34500	452.815	17.54	0.3732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,858.27040	2,697.873	16.72	0.9742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			13.67040	15.973	16.72	0.0258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,606.71580	2,447.987	16.64	0.9602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			22.11580	26.087	16.64	0.0398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			185.19520	222.206	16.73	0.2306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,379.79520	1,254.106	16.73	0.7694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,153.90830	2,991.614	17.11	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.30830	9.714	17.11	0.0163	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,317.70470	4,155.174	20.85	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.10470	3.274	20.85	0.0051	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,916.77650	2,756.090	16.74	0.9767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			12.17650	14.190	16.74	0.0233	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			604.71090	684.203	18.33	0.4759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			769.31090	686.103	18.33	0.5241	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,953.84620	1,804.354	16.41	0.8933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			69.24620	82.454	16.41	0.1067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,168.75090	1,053.904	17.03	0.7004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			274.15090	322.004	17.03	0.2996	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			898.17230	995.054	19.25	0.5786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			582.77230	516.954	19.25	0.4214	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,063.22990	1,167.510	19.71	0.6238	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			507.82990	449.410	19.71	0.3762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,372.39720	1,247.056	16.74	0.7672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			187.79720	225.155	16.74	0.2328	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,246.19230	1,357.531	20.19	0.6663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			440.79230	389.431	20.19	0.3337	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			509.08880	581.617	18.00	0.4338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			853.68880	763.517	18.00	0.5662	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,314.69450	1,428.209	20.37	0.6804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			419.29450	370.109	20.37	0.3196	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,218.89140	2,064.567	16.51	0.9269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			44.29140	52.667	16.51	0.0731	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,097.14330	988.103	17.19	0.6736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			312.54330	366.203	17.19	0.3264	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,181.80750	2,028.055	16.49	0.9228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			47.20750	56.155	16.49	0.0772	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,071.88610	965.502	17.27	0.6638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			327.28610	383.602	17.27	0.3362	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,042.00960	1,145.407	19.65	0.6184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			516.60960	457.307	19.65	0.3816	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,615.82870	2,754.055	22.91	0.8504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			180.42870	155.955	22.91	0.1496	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			787.35510	702.627	18.26	0.5333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			582.75510	660.727	18.26	0.4667	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,742.25020	1,598.046	16.34	0.8585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			97.65020	116.146	16.34	0.1415	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,829.45590	1,682.898	16.37	0.8738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			84.85590	100.998	16.37	0.1262	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,013.23140	910.955	17.45	0.6391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			368.63140	429.055	17.45	0.3609	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			863.57680	772.614	17.96	0.5710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			498.97680	570.714	17.96	0.4290	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			747.30580	666.074	18.42	0.5127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			632.70580	714.174	18.42	0.4873	0.00	0	108

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,253.74240	1,365.327	20.21	0.6679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		438.34240	387.227	20.21	0.3321	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,624.87330	2,763.219	22.93	0.8511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		179.47330	155.119	22.93	0.1489	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		631.76530	561.285	18.98	0.4497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		807.16530	899.385	18.98	0.5503	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,591.78340	1,712.876	21.05	0.7299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		346.38340	304.776	21.05	0.2701	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,000.39370	3,144.677	23.65	0.8770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		144.99370	126.577	23.65	0.1230	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		829.42300	741.214	18.09	0.5544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		534.82300	609.314	18.09	0.4456	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,407.85990	1,524.127	20.60	0.6983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		392.45990	346.027	20.60	0.3017	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,189.40580	2,321.220	22.17	0.8103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		234.00580	203.120	22.17	0.1897	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		734.39620	654.369	18.48	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		649.79620	732.469	18.48	0.4941	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,789.94950	1,913.725	21.45	0.7601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		304.54950	265.625	21.45	0.2399	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,811.90060	1,665.797	16.36	0.8708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		87.30060	103.897	16.36	0.1292	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		760.43330	677.984	18.37	0.5195	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		615.83330	696.084	18.37	0.4805	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,682.00650	1,804.590	21.25	0.7441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		326.60650	286.490	21.25	0.2559	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,639.58060	1,500.642	16.39	0.8374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		114.98060	138.742	16.39	0.1626	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,527.05300	1,646.536	20.90	0.7193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		361.65300	318.436	20.90	0.2807	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,447.45570	1,318.690	16.64	0.7889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		162.85570	196.790	16.64	0.2111	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,532.74910	1,400.366	16.52	0.8118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		138.14910	168.466	16.52	0.1882	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,999.86300	2,128.153	21.83	0.7883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		264.46300	230.053	21.83	0.2117	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,202.33490	1,085.633	16.98	0.7122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		257.73490	303.733	16.98	0.2878	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		628.12670	557.988	19.00	0.4476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		813.52670	906.088	19.00	0.5524	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,215.95110	1,098.509	16.96	0.7169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		251.35110	296.609	16.96	0.2831	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		661.63550	588.380	18.83	0.4665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		757.03550	846.480	18.83	0.5335	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		624.51320	554.715	19.02	0.4456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		819.91320	912.815	19.02	0.5544	0.00	0	134,750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		1,142.34740	1,028.995	17.07	0.6908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		287.74740	337.095	17.07	0.3092	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,561.68460	2,699.196	22.82	0.8459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		186.28460	161.096	22.82	0.1541	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,633.92620	2,772.386	22.94	0.8519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		178.52620	154.286	22.94	0.1481	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,752.10790	2,892.026	23.14	0.8610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		166.70790	143.926	23.14	0.1390	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		990.54710	889.910	17.52	0.6293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		385.94710	448.010	17.52	0.3707	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,474.87960	3,623.727	24.85	0.8982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		119.47960	105.626	24.85	0.1018	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,860.41660	4,010.915	25.81	0.9114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		105.01660	92.815	25.81	0.0886	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		531.60340	470.801	19.55	0.3908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,007.00340	1,108.901	19.55	0.6092	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		510.73730	452.027	19.69	0.3780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,056.13730	1,160.126	19.69	0.6220	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,516.73350	2,653.632	22.74	0.8421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		191.33350	165.532	22.74	0.1579	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,507.76270	2,644.534	22.73	0.8413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		192.36270	166.434	22.73	0.1587	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		528.56860	468.069	19.57	0.3889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,013.96860	1,116.169	19.57	0.6111	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,188.82450	1,072.859	17.00	0.7075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		264.22450	310.960	17.00	0.2925	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,172.00630	2,303.514	22.14	0.8084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		236.60630	205.414	22.14	0.1916	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		556.57010	493.299	19.40	0.4058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		951.97010	1,051.399	19.40	0.5942	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,816.12860	2,956.789	23.25	0.8656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		160.72860	138.689	23.25	0.1344	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,306.92880	1,184.766	16.83	0.7470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		212.32880	252.867	16.83	0.2530	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,699.19810	1,556.254	16.32	0.8504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		104.59810	124.354	16.32	0.1496	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,932.01960	2,058.924	21.71	0.7797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		276.61960	240.824	21.71	0.2203	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,284.09870	1,396.658	20.29	0.6742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		428.69870	378.558	20.29	0.3258	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,614.27150	1,477.150	16.42	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		119.67150	145.250	16.42	0.1684	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,343.05330	1,219.115	16.78	0.7582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		198.45330	237.215	16.78	0.2418	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,271.43220	1,151.067	16.88	0.7355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		226.83220	269.167	16.88	0.2645	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		696.94920	620.485	18.65	0.4860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		702.34920	788.585	18.65	0.5140	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		537.73250	476.320	19.51	0.3945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		993.13250	1,094.420	19.51	0.6055	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,470.43810	1,340.671	16.60	0.7952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		155.83810	188.771	16.60	0.2048	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,299.36530	1,412.406	20.33	0.6773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		423.96530	374.306	20.33	0.3227	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,543.16450	1,663.055	20.94	0.7220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		357.76450	314.955	20.94	0.2780	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		918.19710	1,016.043	19.30	0.5845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		572.79710	507.943	19.30	0.4155	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		904.18130	810.031	17.82	0.5902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		459.58130	528.131	17.82	0.4098	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		476.98840	421.799	19.92	0.3569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,142.38840	1,249.899	19.92	0.6431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		782.80680	698.459	18.27	0.5310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		588.20680	666.559	18.27	0.4690	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		635.42180	564.599	18.96	0.4518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		800.82180	892.699	18.96	0.5482	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		474.28850	419.388	19.94	0.3552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,149.68850	1,257.488	19.94	0.6448	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		471.60530	416.992	19.96	0.3535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,157.00530	1,265.092	19.96	0.6465	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,041.42220	939.389	17.45	0.6402	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		380.02220	440.989	17.45	0.3598	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		30.50130	36.289	16.43	0.0521	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,481.90130	2,324.690	16.43	0.9479	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		728.39820	815.124	18.68	0.5117	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		723.59820	647.224	18.68	0.4883	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		913.83370	821.648	17.91	0.5816	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		498.63370	569.548	17.91	0.4184	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,240.99370	1,351.337	20.10	0.6528	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		476.19370	423.437	20.10	0.3472	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		939.38230	845.261	17.82	0.5933	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		474.18230	543.161	17.82	0.4067	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		105.69630	125.907	16.35	0.1463	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,770.89630	1,628.007	16.35	0.8537	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,518.52510	1,637.250	20.80	0.7056	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		393.72510	349.350	20.80	0.2944	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		115.68530	137.813	16.34	0.1558	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,738.28530	1,597.313	16.34	0.8442	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,008.22210	916.141	17.84	0.5911	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		533.42210	605.341	17.84	0.4089	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,398.74310	1,511.465	20.21	0.6538	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,473.03010	1,350.483	16.76	0.7529	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			750.37370	677.772	18.86	0.4728	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			112.36810	134.736	16.24	0.1437	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,917.16810	1,775.536	16.24	0.8563	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,850.64720	1,711.384	16.30	0.8435	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			125.84720	150.584	16.30	0.1565	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			238.23010	279.683	16.76	0.2471	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			513.54310	462.265	20.21	0.3462	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			1,033.67380	939.828	17.75	0.6018	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			508.87380	579.028	17.75	0.3982	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,670.81310	1,790.868	20.84	0.7000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			435.61310	391.668	20.84	0.3000	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			865.57370	956.972	18.86	0.5272	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,121.77220	1,028.286	17.72	0.6091	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			539.57220	611.086	17.72	0.3909	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,837.74600	1,958.794	20.98	0.6985	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			469.94600	425.993	20.98	0.3015	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,096.44640	1,004.626	17.80	0.5992	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			564.24640	637.426	17.80	0.4008	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,555.23830	1,670.535	20.39	0.6552	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			547.43830	497.735	20.39	0.3448	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			172.66460	206.627	16.41	0.1873	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,814.86460	1,683.827	16.41	0.8127	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,923.85570	1,788.556	16.21	0.8367	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			141.65570	171.357	16.21	0.1633	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,002.84540	1,098.449	19.08	0.5402	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			775.04540	705.649	19.08	0.4598	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			29.93980	39.623	14.95	0.0519	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,677.73980	2,522.223	14.95	0.9481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,570.46470	2,417.568	15.04	0.9333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			42.26470	54.968	15.04	0.0667	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			754.05910	837.344	18.35	0.4589	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			982.25910	899.944	18.35	0.5411	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,159.59360	2,017.569	15.78	0.8736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			639.15510	715.841	17.99	0.4201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,072.62160	984.030	18.01	0.5780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			644.42160	721.430	18.01	0.4220	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,082.11440	992.877	17.97	0.5818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			633.91440	710.277	17.97	0.4182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			782.73800	867.541	18.43	0.4679	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,402.19180	3,546.836	23.65	0.8331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			250.39180	229.436	23.65	0.1669	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			665.68480	743.977	18.07	0.4295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,053.88480	966.577	18.07	0.5705	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,077.35510	988.441	17.99	0.5799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			533.08110	486.373	20.68	0.3287	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,957.55120	1,822.528	16.17	0.8343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			149.35120	179.928	16.17	0.1657	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,341.36310	1,231.656	17.16	0.6748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			413.16310	469.056	17.16	0.3252	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			960.93800	880.141	18.43	0.5321	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			624.14960	569.594	20.05	0.3763	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			453.01940	514.606	17.32	0.3448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,281.21940	1,177.206	17.32	0.6552	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,662.64380	1,779.981	20.55	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			550.84380	502.581	20.55	0.3382	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,724.88110	1,843.773	20.68	0.6713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			394.04550	448.334	17.11	0.3156	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,384.68880	1,494.151	19.93	0.6142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			642.88880	586.751	19.93	0.3858	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,775.95370	1,647.442	16.52	0.7931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			207.75370	244.842	16.52	0.2069	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,435.94960	1,546.994	20.05	0.6237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			884.17460	808.275	18.74	0.4988	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,973.24460	1,837.635	16.14	0.8376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			145.04460	175.035	16.14	0.1624	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			179.42520	213.892	16.37	0.1878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,857.62520	1,726.492	16.37	0.8122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,372.24550	1,260.934	17.11	0.6844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			101.39360	124.969	15.78	0.1264	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,570.65260	1,685.566	20.35	0.6471	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			578.85260	528.167	20.35	0.3529	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,126.50940	3,961.119	17.54	0.9887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.30940	8.519	17.54	0.0113	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			895.97460	985.675	18.74	0.5012	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			839.86150	927.387	18.56	0.4814	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			939.16150	860.987	18.56	0.5186	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,736.15410	2,870.439	22.33	0.7842	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			335.45410	304.039	22.33	0.2158	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,199.00520	1,104.285	17.67	0.6154	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			564.90520	636.185	17.67	0.3846	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,985.15520	2,106.900	21.09	0.6975	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			499.25520	455.000	21.09	0.3025	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,130.31080	1,229.344	19.27	0.5511	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			794.41080	727.444	19.27	0.4489	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,173.73260	1,080.638	17.76	0.6060	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			589.63260	662.538	17.76	0.3940	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,700.27670	1,817.708	20.55	0.6575	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			574.37670	525.808	20.55	0.3425	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			154.11740	186.093	16.06	0.1669	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,988.21740	1,854.193	16.06	0.8331	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			203.36280	241.420	16.40	0.1999	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,853.06280	1,725.020	16.40	0.8001	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,082.89530	2,206.074	21.22	0.7067	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		486.29530	443.273	21.22	0.2933	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,674.92290	1,551.592	16.73	0.7546	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		281.52290	324.392	16.73	0.2454	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,287.60220	1,191.711	17.64	0.6222	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		591.80220	663.711	17.64	0.3778	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,138.35810	2,262.524	21.18	0.6949	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		534.15810	490.524	21.18	0.3051	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,266.80770	1,369.448	19.45	0.5593	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,064.44600	1,929.346	15.88	0.8302	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		822.60770	757.448	19.45	0.4407	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,262.35490	1,168.025	17.73	0.6134	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		616.55490	690.025	17.73	0.3866	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,852.79150	1,972.698	20.69	0.6578	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		608.59150	560.698	20.69	0.3422	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		168.64600	201.347	15.88	0.1698	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		236.45900	278.228	16.46	0.2115	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,894.15900	1,768.029	16.46	0.7885	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		746.60290	827.276	18.09	0.4226	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,186.90290	1,098.776	18.09	0.5774	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,021.60850	2,143.920	20.92	0.6724	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		591.90850	545.420	20.92	0.3276	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,305.36490	2,432.381	21.31	0.6963	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		557.76490	514.581	21.31	0.3037	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,010.53210	2,133.049	20.84	0.6608	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		632.93210	585.249	20.84	0.3392	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,407.43380	1,514.019	19.64	0.5691	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		839.83380	776.219	19.64	0.4309	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,341.57720	1,245.476	17.71	0.6196	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		639.17720	713.276	17.71	0.3804	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,366.84700	1,269.216	17.63	0.6280	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		614.44700	687.016	17.63	0.3720	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		178.23560	220.132	15.92	0.1738	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,130.63560	2,002.332	15.92	0.8262	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		268.50320	318.757	16.60	0.2225	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,936.60320	1,816.357	16.60	0.7775	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,342.89690	4,495.379	24.95	0.8283	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		306.59690	288.379	24.95	0.1717	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,664.47630	1,778.857	20.09	0.6033	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		778.97630	721.757	20.09	0.3967	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,743.85670	2,878.129	21.90	0.7309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		498.35670	461.029	21.90	0.2691	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,249.20860	4,077.855	16.38	0.9830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		336.41770	385.134	16.79	0.2495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,873.35240	1,751.134	16.77	0.7536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		328.85240	378.234	16.77	0.2464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			599.59490	667.803	17.51	0.3590	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,026.92880	4,180.011	24.25	0.8106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			341.42880	322.911	24.25	0.1894	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,867.12530	1,744.575	16.78	0.7520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			332.62530	381.674	16.78	0.2480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,860.91770	1,738.034	16.79	0.7505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			302.53580	282.820	25.32	0.1650	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,989.68340	4,142.531	24.18	0.8090	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			344.18340	325.431	24.18	0.1910	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,675.05470	3,825.741	23.55	0.7944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			369.55470	348.641	23.55	0.2056	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,444.09490	1,340.703	17.51	0.6410	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,319.61470	1,422.845	19.38	0.5436	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,094.42590	3,233.480	22.42	0.7598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			438.92590	406.380	22.42	0.2402	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,576.23290	1,463.409	17.22	0.6785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			501.73290	560.508	17.22	0.3215	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,638.03580	4,789.920	25.32	0.8350	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			355.66860	335.938	23.88	0.1977	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			867.21720	802.963	19.63	0.4335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,442.71720	1,550.063	19.63	0.5665	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,471.98700	1,365.528	17.43	0.6492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			577.48700	642.628	17.43	0.3508	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			924.11470	855.745	19.38	0.4564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			631.31010	703.854	17.62	0.3705	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,277.61250	3,421.260	22.75	0.7725	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			412.11250	384.160	22.75	0.2275	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,344.84020	1,250.690	17.81	0.6101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			690.34020	767.790	17.81	0.3899	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,841.16860	3,993.038	23.88	0.8023	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			870.26870	805.765	19.62	0.4347	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,540.81670	1,429.670	17.28	0.6688	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			526.31670	586.770	17.28	0.3312	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,347.98210	3,494.290	22.89	0.7767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			402.48210	377.190	22.89	0.2233	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,405.81010	1,306.754	17.62	0.6295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.70860	14.955	16.38	0.0170	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,565.00150	2,418.091	14.66	0.8995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			80.50150	105.191	14.66	0.1005	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,169.09110	1,086.159	18.43	0.5493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			904.59110	993.259	18.43	0.4507	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,435.76870	1,542.865	19.62	0.5653	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			661.21300	612.764	20.92	0.3384	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,150.31300	2,274.664	20.92	0.6616	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,447.10620	1,345.998	17.58	0.6337	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			636.20620	707.898	17.58	0.3663	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,532.98340	1,643.243	19.77	0.5749	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		863.88340	801.343	19.77	0.4251	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,462.35840	2,592.335	21.41	0.6964	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		583.25840	540.435	21.41	0.3036	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,420.15770	1,322.180	17.66	0.6257	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		659.25770	734.080	17.66	0.3743	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		192.73050	234.749	15.85	0.1759	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,203.63050	2,072.849	15.85	0.8241	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		298.71960	350.552	16.63	0.2296	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,983.41960	1,862.252	16.63	0.7704	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,504.49940	1,403.403	17.70	0.6317	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		682.49940	756.303	17.70	0.3683	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,315.37760	2,441.973	21.12	0.6637	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		687.37760	639.073	21.12	0.3363	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,531.32650	1,427.248	17.62	0.6393	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		612.32790	569.158	21.60	0.3040	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		335.53250	389.752	16.73	0.2388	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,017.53250	1,896.851	16.73	0.7612	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		659.32650	730.148	17.62	0.3607	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,279.75340	2,146.410	15.82	0.8224	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		207.75340	249.310	15.82	0.1776	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,683.58150	1,796.997	20.02	0.5822	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		885.58150	824.097	20.02	0.4178	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,630.32790	2,762.058	21.60	0.6960	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,613.10130	1,507.014	17.69	0.6446	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		681.10130	750.814	17.69	0.3554	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,773.39480	2,906.129	21.80	0.6934	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		645.39480	602.329	21.80	0.3066	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,812.77140	1,927.779	20.25	0.5856	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,353.61380	2,221.665	15.90	0.8205	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		914.77140	853.979	20.25	0.4144	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,586.65210	1,483.120	17.77	0.6373	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		704.65210	776.920	17.77	0.3627	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,457.06060	2,584.581	21.33	0.6629	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		719.06060	670.781	21.33	0.3371	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		221.61380	265.465	15.90	0.1795	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		367.78210	426.304	16.82	0.2452	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,065.98210	1,948.604	16.82	0.7548	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,219.62170	5,362.559	25.29	0.8224	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		380.62170	347.259	25.29	0.1776	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,317.55230	3,151.318	14.13	0.9449	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		46.55230	56.618	14.13	0.0551	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,963.70700	1,842.332	17.10	0.7240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		462.70700	517.632	17.10	0.2760	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,009.02910	942.890	19.98	0.4425	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,668.02910	1,778.190	19.98	0.5575	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	Call		1,015.01510	948.432	19.95	0.4446	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,654.01510	1,763.732	19.95	0.5554	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,873.23990	3,006.728	21.93	0.6950	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		654.23990	611.428	21.93	0.3050	0.00	0	1,000	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,012.01990	945.656	19.97	0.4435	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,661.01990	1,770.956	19.97	0.5565	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,699.45690	1,593.063	17.75	0.6502	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		701.15690	771.663	17.75	0.3498	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,922.75010	3,056.508	21.98	0.6905	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		681.05010	637.908	21.98	0.3095	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,955.66860	2,072.362	20.47	0.5893	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,436.63040	2,303.775	15.97	0.8189	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		943.96860	883.762	20.47	0.4107	0.00	0	500	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,673.14750	1,568.057	17.81	0.6432	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		724.84750	796.657	17.81	0.3568	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,604.68480	2,733.450	21.51	0.6619	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		752.98480	704.850	21.51	0.3381	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		238.33040	282.375	15.97	0.1811	0.00	0	500	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		403.49210	460.442	16.88	0.2506	0.00	0	0	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,115.89210	1,995.942	16.88	0.7494	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		437.57550	495.479	16.98	0.2559	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,159.97550	2,040.079	16.98	0.7441	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		472.37280	530.377	17.05	0.2604	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,208.97280	2,088.177	17.05	0.7396	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,308.64200	1,231.616	19.72	0.4989	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,563.04200	1,665.315	19.72	0.5011	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,305.21260	1,228.388	19.73	0.4979	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,569.61260	1,672.088	19.73	0.5021	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,301.80140	1,225.178	19.75	0.4969	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,576.20140	1,678.878	19.75	0.5031	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		505.74250	565.944	17.14	0.2646	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,256.54250	2,136.844	17.14	0.7354	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,294.16890	2,174.503	17.21	0.7315	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		537.46890	598.503	17.21	0.2685	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		572.40780	634.569	17.29	0.2716	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		2,349.50780	2,229.769	17.29	0.7284	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,678.08330	1,591.677	19.21	0.5676	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,320.28330	1,416.077	19.21	0.4324	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,685.82710	1,599.064	19.18	0.5696	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,308.02710	1,403.464	19.18	0.4304	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,681.95310	1,595.365	19.19	0.5686	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,314.15310	1,409.765	19.19	0.4314	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,452.58820	1,550.255	19.42	0.4406	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,715.58820	1,629.655	19.42	0.5594	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,831.53210	1,742.180	19.36	0.5711	0.00	0	0	
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,459.23210	1,554.980	19.36	0.4289	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	14/09/2020	Foreign Exchange Option	15.34	Call			1,839.18300	1,749.467	19.34	0.5730	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,446.88300	1,542.267	19.34	0.4270	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,835.35210	1,745.818	19.35	0.5720	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,453.05210	1,548.618	19.35	0.4280	0.00	0	0
Total \$ / R Option												389,662.00	5,000	9,080,948
Total \$ / R												1,455,884,654.40	106,680	10,122,691
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.30900		14.46850			0.0000	171,708.00	12	331
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.48190		14.64460			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.64260		14.80820			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.81290		14.98450			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.98470		15.16100			0.0000	0.00	0	0
Total \$ / R MAXI Future												171,708.00	12	341
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			134,082.77870	147,092.215	22.37	0.8328	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			13,932.77870	10,992.215	22.37	0.1672	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			22,054.76890	17,670.333	21.19	0.2526	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			95,204.76890	106,770.333	21.19	0.7474	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			21,843.55840	17,491.079	21.22	0.2504	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			95,993.55840	107,591.078	21.22	0.7496	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			22,268.08730	17,851.464	21.17	0.2548	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			94,418.08730	105,951.464	21.17	0.7452	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			100,183.40410	90,037.789	17.49	0.6342	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			37,723.40410	43,847.789	17.49	0.3658	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			99,617.67910	89,512.840	17.50	0.6317	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			38,157.67910	44,322.840	17.50	0.3683	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			99,054.71230	88,990.973	17.52	0.6293	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			38,594.71230	44,800.973	17.52	0.3707	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			108,211.43580	99,287.732	17.97	0.5818	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			63,391.43580	71,027.732	17.97	0.4182	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			107,735.50660	98,844.127	17.99	0.5799	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			63,915.50660	71,584.127	17.99	0.4201	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			107,262.16110	98,403.038	18.01	0.5780	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			64,442.16110	72,143.038	18.01	0.4220	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			118,165.94100	109,789.938	18.39	0.5538	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			88,715.94100	97,499.938	18.39	0.4462	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			117,745.30160	109,397.344	18.40	0.5523	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			89,295.30160	98,107.344	18.40	0.4477	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			117,326.36100	109,005.816	18.42	0.5508	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			89,876.36100	98,715.816	18.42	0.4492	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			174,408.07520	163,363.188	17.53	0.6712	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			61,308.07520	67,893.188	17.53	0.3288	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			175,534.63270	164,430.882	17.51	0.6740	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			60,434.63270	66,960.882	17.51	0.3260	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			174,970.78820	163,896.188	17.52	0.6726	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Put			60,870.78820	67,426.188	17.52	0.3274	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												171,708.00	12	341
£ / R	On 30/11/2018	Foreign Exchange Future				18.80810		18.90780			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future				18.95520		19.05920			0.0000	6,653,275.20	351	439,602
£ / R	On 18/03/2019	Foreign Exchange Future				19.28130		19.38920			0.0000	6,748,455.00	350	6,644
£ / R	On 14/06/2019	Foreign Exchange Future				19.58420		19.69620			0.0000	6,854,470.00	350	5,506
£ / R	On 16/09/2019	Foreign Exchange Future				19.91050		20.03070			0.0000	6,968,675.00	350	10,363
£ / R	On 13/12/2019	Foreign Exchange Future				20.23950		20.36540			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future				20.60560		20.73480			0.0000	0.00	0	0
Total £ / R Future												27,224,875.20	1,401	462,128
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Put			836.44260	892.399	18.67	0.6868	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Call			284.24260	240.499	18.67	0.3132	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Put			698.65320	745.951	18.15	0.5834	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Call			457.85320	401.151	18.15	0.4166	0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Put			2,039.68120	2,124.386	20.17	0.8893	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Call			98.88120	79.586	20.17	0.1107	0.00	0	400
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			1,129.91570	1,040.050	17.46	0.7508	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			190.71570	204.850	17.46	0.2492	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			1,122.53700	1,032.861	17.47	0.7482	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			193.33700	207.661	17.47	0.2518	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			1,137.31750	1,047.266	17.46	0.7533	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			188.11750	202.066	17.46	0.2467	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			1,502.69020	1,414.472	17.03	0.7032	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			403.49020	423.172	17.03	0.2968	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Call			1,709.18150	1,617.206	17.10	0.7506	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Put			319.98150	335.906	17.10	0.2494	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			1,495.81930	1,407.737	17.03	0.7015	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			406.61930	426.437	17.03	0.2985	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			2,360.06190	2,435.696	19.23	0.7852	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			309.26190	276.996	19.23	0.2148	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Put			1,259.27860	1,313.687	17.94	0.6014	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Call			648.47860	594.987	17.94	0.3986	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			1,488.96530	1,401.024	17.03	0.6998	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			409.76530	429.724	17.03	0.3002	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call			1,705.67660	1,622.658	17.44	0.6640	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Put			639.47660	668.458	17.44	0.3360	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Call			1,699.37760	1,616.813	17.44	0.6626	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Put			643.17760	672.613	17.44	0.3374	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Call			1,711.98970	1,628.525	17.44	0.6654	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Put			635.78970	664.325	17.44	0.3346	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Call			2,011.87930	1,926.111	17.80	0.6600	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option		18.83	Put			811.17930	845.611	17.80	0.3400	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,024.02290	1,937.991	17.80	0.6623	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			803.32290	837.491	17.80	0.3377	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,017.94860	1,932.045	17.80	0.6611	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			807.24860	841.545	17.80	0.3389	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,816.19560	1,744.695	18.64	0.5664	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,420.79560	1,475.195	18.64	0.4336	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,825.43170	1,753.676	18.63	0.5683	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,410.03170	1,464.176	18.63	0.4317	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,820.80420	1,749.180	18.63	0.5673	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,415.40420	1,469.680	18.63	0.4327	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,633.97270	1,690.477	19.03	0.4280	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,074.24170	2,001.666	19.04	0.5711	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,639.44170	1,696.066	19.04	0.4289	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,069.72940	1,997.263	19.04	0.5703	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,644.92940	1,701.663	19.04	0.4297	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,078.77270	2,006.077	19.03	0.5720	0.00	0	0
Total £ / R Option												0.00	0	2,100
Total £ / R												27,224,875.20	1,401	464,228
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12807		0.12997			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13071		0.13267			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13319		0.13520			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,046.60510	879.766	16.64	0.8429	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			49.80510	72.666	16.64	0.1571	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			429.10040	334.798	20.51	0.4443	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			432.30040	527.698	20.51	0.5557	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,007.78110	1,818.242	20.11	0.9727	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			10.98110	11.142	20.11	0.0273	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,537.39940	1,374.285	22.10	0.7482	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			270.39940	303.185	22.10	0.2518	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			918.22190	794.754	22.55	0.5439	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			651.22190	723.654	22.55	0.4561	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,346.81850	2,159.555	21.66	0.9033	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			79.81850	88.455	21.66	0.0967	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,118.31650	1,005.185	19.62	0.5916	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			598.61650	686.385	19.62	0.4084	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			729.58440	642.150	21.35	0.4204	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,209.88440	1,323.350	21.35	0.5796	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,703.38830	1,543.144	16.92	0.7959	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			183.68830	224.344	16.92	0.2041	0.00	0	0
Total ¥ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.59770		16.69250			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.64580		16.83420			0.0000	9,438,168.60	567	108,082
€ / R	On	18/03/2019	Foreign Exchange Future			16.99590		17.19040			0.0000	6,033,544.50	355	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.32300		17.52330			0.0000	6,063,050.00	350	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.55660		17.76150			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.68260		17.89110			0.0000	6,188,910.00	350	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			17.99320		18.20790			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.40670		18.63170			0.0000	0.00	0	0
Total € / R Future												27,723,673.10	1,622	156,170
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			635.58530	695.169	18.64	0.6440	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			288.08530	252.869	18.64	0.3560	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			182.65340	142.619	20.23	0.1969	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,248.45340	1,396.819	20.23	0.8031	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			186.09090	145.377	20.18	0.2002	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,231.89090	1,379.577	20.18	0.7998	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			184.36510	143.991	20.20	0.1986	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,240.16510	1,388.191	20.20	0.8014	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,331.73060	1,186.806	15.76	0.7113	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			281.33060	330.906	15.76	0.2887	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,324.88690	1,180.352	15.77	0.7092	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			284.48690	334.452	15.77	0.2908	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,338.59710	1,193.283	15.76	0.7135	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			278.19710	327.383	15.76	0.2865	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,429.93670	1,279.636	15.66	0.7410	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,733.97630	1,569.750	15.35	0.8192	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			143.57630	173.850	15.35	0.1808	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			711.52120	623.836	17.59	0.4546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			851.12120	957.936	17.59	0.5454	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,675.82190	2,839.281	21.14	0.8394	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			216.22190	185.181	21.14	0.1606	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			239.53670	283.737	15.66	0.2590	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,278.91900	1,161.540	16.56	0.6042	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			625.61900	708.540	16.56	0.3958	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,273.82160	1,156.820	16.58	0.6024	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			630.52160	713.820	16.58	0.3976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,284.03610	1,166.284	16.55	0.6059	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			620.73610	703.284	16.55	0.3941	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			327.47350	374.387	15.59	0.2381	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,058.97350	1,900.987	15.59	0.7619	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,491.38680	2,643.048	19.97	0.7017	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			602.88680	549.648	19.97	0.2983	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,914.16280	1,762.610	15.75	0.7309	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			392.66280	446.010	15.75	0.2691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,453.63910	1,334.373	16.57	0.6123	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			702.13910	787.773	16.57	0.3877	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,231.57760	1,131.303	17.49	0.5190	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,130.47760	1,238.703	17.49	0.4810	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,239.41360	1,138.756	17.47	0.5216	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,118.31360	1,226.156	17.47	0.4784	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,235.48510	1,135.023	17.48	0.5203	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,124.38510	1,232.423	17.48	0.4797	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,267.53090	1,377.788	17.60	0.4666	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,453.18060	1,348.547	17.58	0.5357	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,255.28060	1,365.347	17.58	0.4643	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,449.29560	1,344.758	17.59	0.5346	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,261.39560	1,371.558	17.59	0.4654	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,445.43090	1,340.988	17.60	0.5334	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,477.41470	1,593.104	17.87	0.4641	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,646.61130	1,537.214	17.85	0.5379	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,464.91130	1,580.514	17.85	0.4621	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,642.85740	1,533.504	17.86	0.5369	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,471.15740	1,586.804	17.86	0.4631	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,639.11470	1,529.804	17.87	0.5359	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												27,723,673.10	1,622	251,806
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.22340		10.33760			0.0000	153,351.00	15	36,596
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.36020		10.47680			0.0000	0.00	0	420
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.49280		10.61120			0.0000	0.00	0	4,929
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.63630		10.75930			0.0000	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.78230		10.90940			0.0000	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			10.94540		11.07400			0.0000	0.00	0	0
Total AUS\$ / R Future												153,351.00	15	41,945
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,160.34880	1,266.007	18.15	0.9382	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			27.35480	18.986	18.18	0.0606	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,169.75480	1,275.586	18.18	0.9394	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			26.77320	18.573	18.20	0.0594	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,179.17320	1,285.173	18.20	0.9406	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			27.94880	19.407	18.15	0.0618	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			443.74840	381.514	14.08	0.5225	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			316.94840	371.314	14.08	0.4775	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			438.79330	377.291	14.10	0.5183	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			321.99330	377.091	14.10	0.4817	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			433.88190	373.109	14.12	0.5141	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			327.08190	382.909	14.12	0.4859	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			755.77900	834.701	15.42	0.6260	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			354.00840	314.847	15.44	0.3714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			762.80840	842.047	15.44	0.6286	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			359.97840	320.181	15.40	0.3765	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			748.77840	827.381	15.40	0.6235	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			356.97900	317.501	15.42	0.3740	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			609.32600	676.571	15.00	0.5034	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			604.56090	549.148	15.02	0.4940	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			615.26090	682.848	15.02	0.5060	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			612.71780	556.621	14.98	0.4991	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			603.41780	670.321	14.98	0.5009	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			608.62600	552.872	15.00	0.4966	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			704.04580	771.918	15.42	0.4908	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			719.29730	660.435	15.43	0.5071	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			709.89730	778.135	15.43	0.4929	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			715.23230	656.680	15.45	0.5049	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			715.83230	784.380	15.45	0.4951	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			723.44580	664.218	15.42	0.5092	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			829.74290	769.270	15.82	0.5155	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			815.74290	883.870	15.82	0.4845	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			825.68930	765.486	15.83	0.5136	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			821.68930	890.086	15.83	0.4864	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			833.81630	773.068	15.81	0.5174	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			809.81630	877.668	15.81	0.4826	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												153,351.00	15	41,945
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.07410		11.15370			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.22970		11.31130			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.37030		11.45500			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.38770		11.47300			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.53640		11.62620			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.68800		11.78100			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,677.06240	1,597.345	17.37	0.9881	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.36240	3.245	17.37	0.0119	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,667.11800	1,587.400	17.30	0.9879	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.41800	3.300	17.30	0.0121	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,687.00770	1,607.291	17.43	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.30770	3.191	17.43	0.0117	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			764.63950	703.929	14.33	0.7044	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			183.33950	204.229	14.33	0.2956	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			757.76770	697.661	14.34	0.7007	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			186.46770	207.960	14.34	0.2993	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			771.54730	710.239	14.31	0.7080	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			180.24730	200.539	14.31	0.2920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			926.29180	865.287	14.82	0.6870	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			271.29180	294.987	14.82	0.3130	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			919.76740	859.375	14.84	0.6842	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			274.76740	299.075	14.84	0.3158	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			932.84500	871.609	14.82	0.6898	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			267.84500	291.309	14.82	0.3102	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			741.00440	699.831	16.01	0.5323	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			648.00440	692.131	16.01	0.4677	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			736.69060	695.751	16.03	0.5301	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			653.69060	698.051	16.03	0.4699	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			732.40490	691.695	16.04	0.5278	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			659.40490	703.995	16.04	0.4722	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			851.23670	808.489	16.37	0.5344	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			765.03670	812.089	16.37	0.4656	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			847.08550	804.523	16.39	0.5325	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			770.88550	818.123	16.39	0.4675	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			855.40840	812.479	16.36	0.5363	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			759.20840	806.079	16.36	0.4637	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			962.37290	918.499	16.59	0.5390	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			871.37290	920.499	16.59	0.4610	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			958.31940	914.611	16.61	0.5373	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			877.31940	926.611	16.61	0.4627	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			966.43900	922.404	16.58	0.5407	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			865.43900	914.404	16.58	0.4593	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CHF / R	On	14/12/2018	Foreign Exchange Future			14.52970		14.72260			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			14.85170		15.05060			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.15290		15.35730			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.48400		15.69680			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.76690		15.98490			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.44280		16.67280			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,537.88830	1,351.828	16.62	0.9276	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.28830	32.128	16.62	0.0724	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,528.14110	1,342.678	16.63	0.9260	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.54110	32.978	16.63	0.0740	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,547.63880	1,360.996	16.62	0.9292	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.03880	31.296	16.62	0.0708	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			979.27480	851.388	17.13	0.6118	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			408.67480	479.688	17.13	0.3882	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			990.84200	861.978	17.11	0.6166	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			400.24200	470.278	17.11	0.3834	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	Call			985.04730	856.668	17.12	0.6142	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			404.44730	474.968	17.12	0.3858	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,196.58700	1,072.462	17.45	0.6066	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			569.28700	649.562	17.45	0.3934	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,191.28600	1,067.566	17.46	0.6048	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			573.98600	654.666	17.46	0.3952	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,201.90880	1,077.378	17.43	0.6085	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			564.60880	644.478	17.43	0.3915	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,106.84620	1,005.786	18.59	0.5059	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,100.04620	1,211.786	18.59	0.4941	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,102.94940	1,002.210	18.60	0.5045	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,106.14940	1,218.210	18.60	0.4955	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,110.76390	1,009.381	18.57	0.5073	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,093.96390	1,205.381	18.57	0.4927	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,283.93400	1,180.082	18.67	0.5172	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,249.03400	1,363.182	18.67	0.4828	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,280.14060	1,176.501	18.68	0.5160	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,255.24060	1,369.600	18.68	0.4840	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,276.36020	1,172.938	18.70	0.5148	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,261.46020	1,376.038	18.70	0.4852	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,514.20640	1,405.635	19.11	0.5255	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,471.40640	1,592.835	19.11	0.4745	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,510.47200	1,402.131	19.12	0.5245	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,477.67200	1,599.331	19.12	0.4755	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,517.95200	1,409.141	19.10	0.5265	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,465.15200	1,586.341	19.10	0.4735	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06710		2.08770			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08520		2.10520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10330		2.12270			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,836.13690	1,644.581	16.40	0.8910	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			59.13690	73.581	16.40	0.1090	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,746.06880	1,556.950	16.36	0.8760	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			69.06880	85.950	16.36	0.1240	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,927.44650	1,733.729	16.43	0.9047	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			50.44650	62.729	16.43	0.0953	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			803.67160	899.418	16.24	0.4878	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			909.15620	809.039	16.31	0.4943	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			857.15620	957.039	16.31	0.5057	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,004.04240	895.616	16.17	0.5304	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			752.04240	843.616	16.17	0.4696	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			955.67160	851.418	16.24	0.5122	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,911.59060	1,770.954	15.73	0.7042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			484.59060	537.954	15.73	0.2958	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,842.87760	1,705.666	15.73	0.6904	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			515.87760	572.666	15.73	0.3096	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,981.66470	1,837.679	15.74	0.7177	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			454.66470	504.679	15.74	0.2823	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			161.33140		241.76300			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25320		2.27950			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30180		2.32870			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34810		2.37580			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.39070		2.41880			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.53580		2.56600			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.60770		2.63900			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,955.32090	1,700.704	15.13	0.8973	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			60.32090	68.704	15.13	0.1027	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,865.75070	1,614.787	15.23	0.8810	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			70.75070	82.787	15.23	0.1190	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,046.16900	1,788.498	15.02	0.9122	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			51.16900	56.498	15.02	0.0878	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,377.51470	1,213.868	15.86	0.6076	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			590.51470	695.868	15.86	0.3924	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,321.79260	1,162.378	15.94	0.5906	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			634.79260	744.378	15.94	0.4094	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,437.93120	1,267.170	15.79	0.6245	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			550.93120	649.170	15.79	0.3755	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			333.83110	387.159	15.66	0.2139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,612.63580	2,395.338	15.68	0.7750	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			354.63580	414.338	15.68	0.2250	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,538.50790	2,323.785	15.70	0.7637	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			380.50790	442.785	15.70	0.2363	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,691.83110	2,468.159	15.66	0.7861	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,646.93570	1,508.655	17.00	0.5230	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,458.93570	1,601.655	17.00	0.4770	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,735.14750	1,590.519	16.87	0.5432	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,347.14750	1,483.519	16.87	0.4568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,690.50050	1,549.062	16.94	0.5330	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,402.50050	1,542.062	16.94	0.4670	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,878.96420	2,034.093	18.00	0.4729	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,123.52090	1,971.617	17.88	0.5431	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,763.52090	1,913.617	17.88	0.4569	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,080.81480	1,931.440	17.94	0.5351	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,820.81480	1,973.440	17.94	0.4649	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,038.96420	1,892.093	18.00	0.5271	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,448.08100	2,289.430	18.24	0.5486	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,058.08100	2,212.430	18.24	0.4514	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,405.88630	2,250.212	18.30	0.5417	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,115.88630	2,273.212	18.30	0.4583	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,364.43080	2,211.715	18.35	0.5349	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,174.43080	2,334.715	18.35	0.4651	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.82830		1.84860			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85240		1.87310			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87510		1.89600			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,896.27970	2,695.523	20.04	0.9778	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			10.27970	12.523	20.04	0.0222	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,797.20090	2,596.927	19.69	0.9752	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			11.20090	13.927	19.69	0.0248	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,698.21860	2,498.501	19.34	0.9723	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			12.21860	15.501	19.34	0.0277	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,308.87380	1,175.199	17.57	0.6399	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			477.87380	551.199	17.57	0.3601	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,251.41170	1,122.124	17.69	0.6209	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			520.41170	598.124	17.69	0.3791	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,368.41150	1,230.377	17.45	0.6589	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			437.41150	506.377	17.45	0.3411	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,837.54710	1,691.323	17.22	0.6994	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			477.54710	540.323	17.22	0.3006	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,773.25860	1,631.338	17.30	0.6846	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			513.25860	580.338	17.30	0.3154	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,903.43310	1,752.990	17.15	0.7141	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			443.43310	501.990	17.15	0.2859	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14070		0.14230			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
KES / R	On	18/03/2019	Foreign Exchange Future			0.14040		0.14180			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14030		0.14150			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76830		1.78600			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79740		1.81540			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82480		1.84320			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.43970		9.47960			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.56450		9.60550			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.68580		9.72800			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.81910		9.86370			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.32020		10.37740			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.47510		10.54290			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			594.54810	557.657	14.41	0.8382	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			44.94810	47.957	14.41	0.1618	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			586.29690	549.487	14.41	0.8333	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			46.69690	49.787	14.41	0.1667	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			602.84830	565.878	14.41	0.8430	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			43.24830	46.178	14.41	0.1570	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			405.88920	379.341	14.68	0.5341	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			330.38920	344.841	14.68	0.4659	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			401.11910	374.741	14.69	0.5297	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			335.61910	350.241	14.69	0.4703	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			410.70130	383.985	14.66	0.5385	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			325.20130	339.485	14.66	0.4615	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			409.53290	389.387	15.67	0.4507	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			601.53290	623.587	15.67	0.5493	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			406.00470	385.998	15.69	0.4477	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			608.00470	630.198	15.69	0.5523	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			413.08790	392.805	15.66	0.4537	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			595.08790	617.005	15.66	0.5463	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			602.52710	579.878	15.73	0.5244	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			578.82710	600.778	15.73	0.4756	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			598.28080	575.863	15.74	0.5218	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			584.58080	606.763	15.74	0.4782	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			594.15220	571.870	15.76	0.5191	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			590.45220	612.770	15.76	0.4809	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			752.62200	724.557	16.68	0.5294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			725.22200	754.357	16.68	0.4706	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			748.50770	720.670	16.70	0.5273	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			731.10770	760.470	16.70	0.4727	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			756.75840	728.461	16.66	0.5315	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			719.35840	748.261	16.66	0.4685	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			856.27710	822.612	16.98	0.5318	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			833.37710	867.512	16.98	0.4682	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			852.20760	818.772	16.99	0.5300	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			839.30760	873.672	16.99	0.4700	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			860.37080	826.471	16.97	0.5337	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			827.47080	861.371	16.97	0.4663	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34110		1.35020			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34850		1.35770			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36100		1.36380			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			902.00000	811.000		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			802.00000	711.000		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			1,002.00000	911.000		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			177.00000	85.000		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			77.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			277.00000	185.000		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			438.00000	410.000		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			338.00000	310.000		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			538.00000	510.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.32470		1.31730			0.0000	0.00	0	30
Total QUANTO £ / \$ Future												0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$									0.00	0	30
QUANTO €On 14/12/2018			Foreign Exchange Future	1.16330	1.16350			0.0000	0.00	0	40
QUANTO €On 18/03/2019			Foreign Exchange Future	1.17360	1.17380			0.0000	0.00	0	0
QUANTO €On 14/06/2019			Foreign Exchange Future	1.18310	1.18340			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
SGD / R On 14/12/2018			Foreign Exchange Future	10.42940	10.52990			0.0000	0.00	0	0
SGD / R On 18/03/2019			Foreign Exchange Future	10.57910	10.68160			0.0000	0.00	0	0
SGD / R On 14/06/2019			Foreign Exchange Future	10.71980	10.82410			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018	9.37	Call	Foreign Exchange Option		1,167.84880	1,068.530	15.03	0.9643	0.00	0	0
SGD / R On 14/12/2018	9.37	Put	Foreign Exchange Option		7.94880	9.130	15.03	0.0357	0.00	0	0
SGD / R On 14/12/2018	9.38	Call	Foreign Exchange Option		1,157.99140	1,058.706	14.96	0.9635	0.00	0	0
SGD / R On 14/12/2018	9.38	Put	Foreign Exchange Option		8.09140	9.305	14.96	0.0365	0.00	0	0
SGD / R On 14/12/2018	9.36	Call	Foreign Exchange Option		1,177.70890	1,078.358	15.10	0.9650	0.00	0	0
SGD / R On 14/12/2018	9.36	Put	Foreign Exchange Option		7.80890	8.958	15.10	0.0350	0.00	0	0
SGD / R On 18/03/2019	10.34	Call	Foreign Exchange Option		609.27670	545.261	15.36	0.6101	0.00	0	0
SGD / R On 18/03/2019	10.34	Put	Foreign Exchange Option		267.67670	306.161	15.36	0.3899	0.00	0	0
SGD / R On 18/03/2019	10.35	Call	Foreign Exchange Option		603.63970	540.002	15.38	0.6063	0.00	0	0
SGD / R On 18/03/2019	10.35	Put	Foreign Exchange Option		272.03970	310.902	15.38	0.3937	0.00	0	0
SGD / R On 18/03/2019	10.33	Call	Foreign Exchange Option		614.95440	550.562	15.34	0.6139	0.00	0	0
SGD / R On 18/03/2019	10.33	Put	Foreign Exchange Option		263.35440	301.462	15.34	0.3861	0.00	0	0
SGD / R On 14/06/2019	10.00	Call	Foreign Exchange Option		1,022.17420	943.530	15.02	0.7358	0.00	0	0
SGD / R On 14/06/2019	10.00	Put	Foreign Exchange Option		198.07420	223.730	15.02	0.2642	0.00	0	0
SGD / R On 14/06/2019	10.01	Call	Foreign Exchange Option		1,015.07380	936.711	15.03	0.7331	0.00	0	0
SGD / R On 14/06/2019	10.01	Put	Foreign Exchange Option		200.97380	226.912	15.03	0.2669	0.00	0	0
SGD / R On 14/06/2019	9.99	Call	Foreign Exchange Option		1,029.30320	950.381	15.02	0.7385	0.00	0	0
SGD / R On 14/06/2019	9.99	Put	Foreign Exchange Option		195.20320	220.580	15.02	0.2615	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/12/2018			Foreign Exchange Future	2.40250	2.40910			0.0000	0.00	0	12,000
TRY / R On 18/03/2019			Foreign Exchange Future	2.29040	2.29520			0.0000	0.00	0	0
TRY / R On 14/06/2019			Foreign Exchange Future	2.18900	2.19000			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	12,000
TRY / R On 14/12/2018	2.97	Call	Foreign Exchange Option		4.68770	4.201	28.96	0.0389	0.00	0	0
TRY / R On 14/12/2018	2.97	Put	Foreign Exchange Option		565.58770	571.701	28.96	0.9611	0.00	0	0
TRY / R On 14/12/2018	2.98	Call	Foreign Exchange Option		4.83490	4.335	29.49	0.0394	0.00	0	0
TRY / R On 14/12/2018	2.98	Put	Foreign Exchange Option		575.73490	581.835	29.49	0.9606	0.00	0	0
TRY / R On 14/12/2018	2.96	Call	Foreign Exchange Option		4.54260	4.068	28.42	0.0385	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	14/12/2018	Foreign Exchange Option	2.96	Put			555.44260	561.568	28.42	0.9615	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			28.32110	26.915	24.20	0.1541	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			453.12110	456.515	24.20	0.8459	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			27.24960	25.891	24.24	0.1491	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			462.04960	465.491	24.24	0.8509	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			26.21780	24.905	24.28	0.1443	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			471.01780	474.505	24.28	0.8557	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.85940	2.764	26.51	0.0174	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,342.85940	1,343.764	26.51	0.9826	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.75840	2.666	26.51	0.0168	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,352.75840	1,353.666	26.51	0.9832	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.96410	2.866	26.51	0.0180	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,332.96410	1,333.866	26.51	0.9820	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.12240		1.12860			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.07130		1.07790			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.02880		1.03530			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 510 768 599.70	104,730	1,726,206
Total Options												389 662.00	5,000	9,178,684
Grand Total:												1,511,158,261.70	109,730	10,904,890