



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: 06/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/11/2018 Foreign Exchange Future			14.20810		14.22780			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.21340		14.23300			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.21600		14.23560			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.21730		14.23740			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.22250		14.24310			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.22420		14.24490			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.22760		14.24870			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.22930		14.25060			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.23790		14.25990			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.23960		14.26180			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.24140		14.26370			0.0000	7,405,528.00	520	4,145
\$ / R On 05/12/2018 Foreign Exchange Future			14.25000		14.27310			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.25170		14.27490			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.25340		14.27680			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.26030		14.28400			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.26200		14.28580			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.26540		14.28940			0.0000	578,233,723.60	40,534	806,291
\$ / R On 20/12/2018 Foreign Exchange Future			14.27560		14.30010			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.27730		14.30190			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.29440		14.31990			0.0000	10,149,024.00	710	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.29780		14.32350			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	18/01/2019	Foreign Exchange Future			14.32570		14.35160			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.34680		14.37250			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.34860		14.37430			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019	Foreign Exchange Future			14.37150		14.39720			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.39800		14.42410			0.0000	0.00	0	6,096
\$ / R	On	18/03/2019	Foreign Exchange Future			14.42980		14.45640			0.0000	14,170,063.60	982	51,733
\$ / R	On	27/03/2019	Foreign Exchange Future			14.44570		14.47250			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.44920		14.47610			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.45630		14.48330			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.49870		14.52630			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.50570		14.53350			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.56080		14.58950			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.56610		14.59490			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.58570		14.61480			0.0000	145,857.00	10	19,241
\$ / R	On	20/06/2019	Foreign Exchange Future			14.59630		14.62560			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.61050		14.64010			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.61590		14.64550			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.61940		14.64920			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.66920		14.69980			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.67100		14.70160			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.69250		14.72360			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.72320		14.75490			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.72860		14.76040			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.73400		14.76590			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.75390		14.78620			0.0000	0.00	0	16,395
\$ / R	On	30/09/2019	Foreign Exchange Future			14.77920		14.81200			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.78280		14.81570			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.83520		14.86910			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.89440		14.92670			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.90080		14.93280			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.92430		14.95510			0.0000	0.00	0	9,870
\$ / R	On	31/12/2019	Foreign Exchange Future			14.96270		14.99170			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.96700		14.99580			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.02890		15.05470			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.09500		15.11780			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.12490		15.14620			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.16120		15.18080			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.21880		15.23570			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.29140		15.30480			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.31270		15.32510			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.41090		15.41860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.51330		15.51620			0.0000	0.00	0	0
Total \$ / R Future												610,104,196.20	42,756	1,022,822
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put			235.49960	239.786	23.25	0.7344	0.00	0	20,000
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call			63.29960	47.886	23.25	0.2656	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	13/11/2018	Foreign Exchange Option	14.86	Put			643.11510	656.586	20.34	0.9412	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			16.11510	9.986	20.34	0.0588	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,209.45700	1,227.542	24.82	0.9821	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			5.05700	3.542	24.82	0.0179	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			133.39200	115.656	19.07	0.3916	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			237.79200	239.657	19.07	0.6084	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			348.14850	353.677	19.63	0.7345	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			83.74850	69.677	19.63	0.2655	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			548.96110	559.641	20.64	0.8508	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			46.36110	36.941	20.64	0.1492	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			531.83290	542.138	20.57	0.8422	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			49.23290	39.438	20.57	0.1578	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			29.27610	22.388	21.20	0.0968	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			681.87610	695.088	21.20	0.9032	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			320.42180	303.319	18.62	0.6968	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			83.02180	86.019	18.62	0.3032	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			583.67370	595.078	20.79	0.8667	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			41.07370	32.378	20.79	0.1333	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			233.67300	235.787	19.08	0.5840	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			151.07300	133.086	19.08	0.4160	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.03100	0.039	33.86	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,567.43100	2,547.339	33.86	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,407.41230	3,387.300	30.42	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.01230	0.000	30.42	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			3.25470	3.269	21.12	0.0179	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,020.65470	1,000.569	21.12	0.9821	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			643.34280	655.244	20.34	0.8617	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			46.44280	37.744	20.34	0.1383	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			499.32790	508.459	19.71	0.7922	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			72.42790	60.959	19.71	0.2078	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			709.19000	721.428	20.67	0.8735	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			44.09000	35.628	20.67	0.1265	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			206.44230	207.631	18.22	0.4795	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			245.14230	225.231	18.22	0.5205	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			480.91520	488.228	19.72	0.7308	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			111.51520	97.528	19.72	0.2692	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,082.18640	1,098.956	21.90	0.9364	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			22.78640	18.255	21.90	0.0636	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			108.52470	95.718	19.97	0.2388	0.00	0	4,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			298.35900	301.589	18.48	0.5414	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			238.25900	219.489	18.48	0.4586	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			608.62470	617.818	19.97	0.7612	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			29.02730	29.068	17.55	0.0968	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			830.82730	808.668	17.55	0.9032	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			283.19350	263.502	18.38	0.5043	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			269.49350	272.102	18.38	0.4957	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	30/11/2018	Foreign Exchange Option	14.30	Put			297.78940	300.966	18.54	0.5250	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			261.48940	242.366	18.54	0.4750	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,271.45350	1,250.037	19.31	0.9691	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			1.45040	1.175	28.12	0.0038	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,439.32170	2,460.982	25.40	0.9921	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			3.02170	2.382	25.40	0.0079	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			108.59240	96.157	20.26	0.2295	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			518.98730	496.790	17.73	0.7376	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			105.28730	105.390	17.73	0.2624	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			91.29420	91.256	17.65	0.2362	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			554.99420	532.656	17.65	0.7638	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,047.75040	3,069.775	28.12	0.9962	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			7.75350	8.637	19.31	0.0309	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			188.11500	189.343	18.10	0.3940	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			371.81500	350.743	18.10	0.6060	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			648.75770	658.369	20.19	0.7634	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			112.45770	99.769	20.19	0.2366	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			664.89240	674.757	20.26	0.7705	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,224.09030	1,240.294	21.82	0.9004	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			47.19030	40.294	21.82	0.0996	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			121.08370	108.581	20.31	0.2312	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			746.18370	756.881	20.31	0.7688	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			297.09160	277.826	18.46	0.4851	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			322.19160	326.126	18.46	0.5149	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			517.81860	495.948	17.79	0.6968	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			142.91860	144.248	17.79	0.3032	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,089.11400	1,103.989	21.43	0.8697	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			64.01400	55.689	21.43	0.1303	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			556.13650	564.309	19.56	0.6747	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			182.93650	167.709	19.56	0.3253	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,450.95370	1,468.401	22.22	0.9121	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			44.95370	38.701	22.22	0.0879	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			568.10570	546.511	17.59	0.7088	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			144.10570	146.211	17.59	0.2912	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			905.31790	917.613	20.59	0.8009	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			109.31790	97.913	20.59	0.1991	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			85.31540	87.137	17.29	0.1994	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			719.31540	697.437	17.29	0.8006	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			752.50720	762.995	20.08	0.7427	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			148.30720	134.995	20.08	0.2573	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			120.39640	122.774	17.52	0.2485	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			771.86430	750.038	17.30	0.8115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			82.46430	84.638	17.30	0.1885	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			688.40600	697.937	19.84	0.7064	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			177.80600	163.337	19.84	0.2936	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			407.45400	386.634	18.11	0.5620	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	14.16	Put			278.05400	281.234	18.11	0.4380	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,243.18310	1,258.538	21.62	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			72.58310	63.938	21.62	0.1318	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			362.97400	342.457	18.24	0.5191	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			323.57400	327.057	18.24	0.4809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,006.70250	984.418	17.10	0.8981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			37.30250	39.018	17.10	0.1019	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			412.63570	391.787	18.10	0.5668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			273.23570	276.387	18.10	0.4332	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,658.02810	1,676.178	22.46	0.9291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			37.42810	31.578	22.46	0.0709	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,875.82890	1,895.572	22.69	0.9505	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			25.22890	20.972	22.69	0.0495	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,602.00550	1,619.671	22.40	0.9224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			41.40550	35.071	22.40	0.0776	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,361.36980	1,377.704	21.96	0.8883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			60.76980	53.104	21.96	0.1117	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,379.73670	1,396.212	22.02	0.8911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			59.13670	51.612	22.02	0.1089	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			387.20730	366.514	18.17	0.5429	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			297.80730	301.114	18.17	0.4571	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,282.55840	2,304.289	23.10	0.9752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			11.95840	9.689	23.10	0.0248	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			103.69370	92.808	20.93	0.1825	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,014.29370	1,027.408	20.93	0.8175	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			211.04600	195.372	19.46	0.3394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			591.64600	599.972	19.46	0.6606	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			929.53540	941.692	20.67	0.7937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			118.93540	107.092	20.67	0.2063	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,490.84430	1,507.753	22.28	0.9071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			50.24430	43.153	22.28	0.0929	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			367.72540	347.173	18.23	0.5238	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			318.32540	321.773	18.23	0.4762	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,288.38380	1,304.126	21.75	0.8763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			67.78380	59.526	21.75	0.1237	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,254.19230	1,231.564	16.94	0.9512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			14.79230	16.165	16.94	0.0488	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			263.39290	246.158	18.97	0.4067	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			473.99290	480.758	18.97	0.5933	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			997.87930	975.601	17.10	0.8956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			38.47930	40.201	17.10	0.1044	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			710.86140	689.144	17.42	0.7804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			101.46140	103.744	17.42	0.2196	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			428.47300	407.537	18.05	0.5812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			259.07300	262.137	18.05	0.4188	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,162.71310	1,177.334	21.38	0.8524	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	15.37	Call			82.11310	72.734	21.38	0.1476	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,971.78150	1,992.097	22.78	0.9579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			21.18150	17.497	22.78	0.0421	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,847.17720	1,866.735	22.66	0.9481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			26.57720	22.135	22.66	0.0519	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,715.91390	2,738.803	23.53	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			5.31390	4.203	23.53	0.0115	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			96.81610	86.388	21.06	0.1716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,057.41610	1,070.988	21.06	0.8284	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			192.47290	177.449	19.66	0.3141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			643.07290	652.049	19.66	0.6859	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,518.30730	2,540.760	23.33	0.9836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			7.70730	6.160	23.33	0.0164	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			155.73720	142.183	20.13	0.2618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			766.33720	776.783	20.13	0.7382	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			42.10430	35.687	22.39	0.0788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,592.70430	1,610.287	22.39	0.9212	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,933.32130	1,953.416	22.75	0.9551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			22.72130	18.816	22.75	0.0449	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			260.00860	242.864	18.99	0.4025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			480.60860	487.464	18.99	0.5975	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			303.33270	285.119	18.65	0.4544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			403.93270	409.719	18.65	0.5456	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			90.39270	80.413	21.20	0.1612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,100.99270	1,115.013	21.20	0.8388	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			410.08950	415.963	18.67	0.5500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			299.48950	281.363	18.67	0.4500	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			339.91670	320.935	18.38	0.4955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			350.51670	355.535	18.38	0.5045	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			558.03630	536.632	17.74	0.6851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			168.63630	171.232	17.74	0.3149	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,223.92890	2,245.437	23.04	0.9726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			13.32890	10.837	23.04	0.0274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,370.54750	1,386.952	21.99	0.8897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			59.94750	52.352	21.99	0.1103	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			727.01600	737.007	19.98	0.7226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			166.41600	152.407	19.98	0.2774	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			122.23890	110.198	20.61	0.2114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			912.83890	924.798	20.61	0.7886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			120.57680	108.634	20.64	0.2088	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			921.17680	933.234	20.64	0.7912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			123.92350	111.785	20.59	0.2140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			904.52350	916.384	20.59	0.7860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,695.57490	1,714.031	22.50	0.9334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			34.97490	29.432	22.50	0.0666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,650.50060	2,626.425	23.34	0.9969	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	11.64	Put			1.10060	1.025	23.34	0.0031	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,954.46160	2,977.880	24.38	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			3.86160	3.280	24.38	0.0089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,339.84200	1,317.045	16.89	0.9632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			10.44200	11.645	16.89	0.0368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.25600	26.860	17.03	0.0749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,114.65600	1,092.260	17.03	0.9251	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			758.41810	768.774	20.10	0.7351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			157.81810	144.174	20.10	0.2649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			3.74170	4.071	18.71	0.0133	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,793.14170	1,769.471	18.71	0.9867	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			187.11350	189.796	17.81	0.3380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			526.51350	505.196	17.81	0.6620	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			135.29550	137.742	17.59	0.2700	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			624.69550	603.142	17.59	0.7300	0.00	0	3,068
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			12.22210	13.502	16.91	0.0418	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,301.62210	1,278.902	16.91	0.9582	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			29.82940	31.489	17.06	0.0855	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,069.22940	1,046.889	17.06	0.9145	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			846.96570	858.123	20.40	0.7672	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			136.36570	123.523	20.40	0.2328	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,912.51300	1,888.718	19.36	0.9893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			3.11300	3.318	19.36	0.0107	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			719.23480	729.135	19.95	0.7195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			168.63480	154.535	19.95	0.2805	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,663.99600	1,640.509	18.01	0.9832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			4.59600	5.109	18.01	0.0168	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			206.81010	209.589	17.88	0.3615	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			496.21010	474.989	17.88	0.6385	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,207.18880	1,184.647	16.97	0.9434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			17.78880	19.247	16.97	0.0566	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,540.67400	2,516.611	22.75	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.27400	1.211	22.75	0.0037	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			63.21520	64.943	17.20	0.1535	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			852.61520	830.343	17.20	0.8465	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,291.19350	2,267.186	21.40	0.9944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.79350	1.786	21.40	0.0056	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,544.99280	1,521.736	17.36	0.9789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			5.59280	6.336	17.36	0.0211	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,390.96150	2,366.926	21.94	0.9953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.56150	1.527	21.94	0.0047	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			548.90160	556.672	19.28	0.6378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			228.30160	212.072	19.28	0.3622	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			435.14850	441.375	18.79	0.5676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			284.54850	266.775	18.79	0.4324	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			263.74600	266.837	18.07	0.4236	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	14.13	Call			423.14600	402.237	18.07	0.5764	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			555.93610	563.801	19.31	0.6416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			225.33610	209.201	19.31	0.3584	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			650.54990	659.619	19.69	0.6894	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			189.94990	175.018	19.69	0.3106	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			541.90350	549.582	19.26	0.6339	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			231.30350	214.982	19.26	0.3661	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,435.10260	1,451.991	22.17	0.8992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			54.50260	47.391	22.17	0.1008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,271.24440	2,247.243	21.29	0.9942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.84440	1.843	21.29	0.0058	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,096.41290	1,074.041	17.04	0.9210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.01290	28.641	17.04	0.0790	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			129.19720	131.614	17.56	0.2613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			638.59720	617.014	17.56	0.7387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,191.46510	2,167.494	20.86	0.9934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.06510	2.094	20.86	0.0066	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			971.65750	984.299	20.80	0.8059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			111.05750	99.699	20.80	0.1941	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			631.62220	610.055	17.58	0.7343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			132.22220	134.655	17.58	0.2657	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			894.35780	872.102	17.17	0.8621	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			54.95780	56.702	17.17	0.1379	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,462.92840	1,480.016	22.25	0.9030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			52.32840	45.416	22.25	0.0970	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,279.31680	1,294.983	21.72	0.8747	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			68.71680	60.383	21.72	0.1253	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			367.91570	373.186	18.47	0.5183	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			327.31570	308.586	18.47	0.4817	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,614.38370	1,590.985	17.74	0.9815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			4.98370	5.585	17.74	0.0185	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			696.04590	674.356	17.45	0.7723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			106.64590	108.956	17.45	0.2277	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			855.11950	866.375	20.43	0.7700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			134.51950	121.775	20.43	0.2300	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,261.22340	1,276.734	21.67	0.8715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			70.62340	62.134	21.67	0.1285	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			688.70580	667.030	17.46	0.7682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			109.30580	111.630	17.46	0.2318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,742.71790	1,761.539	22.55	0.9383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			32.11790	26.939	22.55	0.0617	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,091.78440	2,067.862	20.32	0.9922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			2.38440	2.462	20.32	0.0078	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			379.74140	385.184	18.53	0.5275	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			319.14140	300.584	18.53	0.4725	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			613.48510	622.092	19.55	0.6716	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	14.70	Call			202.88510	187.492	19.55	0.3284	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,041.96490	2,018.072	20.06	0.9915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			2.56490	2.672	20.06	0.0085	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			439.27300	418.284	18.02	0.5908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			249.87300	252.885	18.02	0.4092	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			397.81770	403.517	18.62	0.5411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			307.21770	288.917	18.62	0.4589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,349.43230	1,326.615	16.88	0.9643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			10.03230	11.215	16.88	0.0357	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			659.79640	638.174	17.52	0.7515	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			584.73330	563.521	17.61	0.6796	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			184.63330	187.921	17.61	0.3204	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,108.52870	1,122.180	20.94	0.8204	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			108.62870	97.780	20.94	0.1796	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			178.86970	164.510	19.90	0.2792	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			778.76970	788.910	19.90	0.7208	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			367.78120	348.385	18.22	0.5018	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			367.68120	372.785	18.22	0.4982	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			602.50550	610.618	19.23	0.6398	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			244.40550	227.918	19.23	0.3602	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			33.93990	34.861	16.84	0.0874	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,135.83990	1,112.161	16.84	0.9126	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			667.57460	676.443	19.48	0.6707	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			219.47460	203.743	19.48	0.3293	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,047.24000	1,023.854	16.92	0.8893	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			45.34000	46.554	16.92	0.1107	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			352.11740	357.639	17.84	0.4562	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			452.01740	432.039	17.84	0.5438	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			437.50790	417.653	17.88	0.5317	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			367.60790	373.253	17.88	0.4683	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,632.96430	2,655.101	23.93	0.9621	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			22.86430	19.501	23.93	0.0379	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			204.27420	189.169	19.65	0.2883	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			844.37420	854.769	19.65	0.7117	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,346.75190	1,322.640	16.72	0.9325	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			26.85190	28.240	16.72	0.0675	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			174.59880	178.691	17.25	0.2881	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			694.49880	673.091	17.25	0.7119	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,270.72290	3,294.558	24.94	0.9816	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			10.62290	8.958	24.94	0.0184	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			21.74640	23.038	16.72	0.0559	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,445.24640	1,420.838	16.72	0.9441	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			24.68090	26.053	17.55	0.0533	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,716.28090	1,691.753	17.55	0.9467	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			839.89970	848.804	19.24	0.6356	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			332.39970	315.604	19.24	0.3644	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	30/01/2019	Foreign Exchange Option	12.95	Put			50.40880	52.822	16.67	0.0945	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,472.90880	1,449.622	16.67	0.9055	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,028.64190	1,038.881	19.78	0.6930	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			272.94190	257.482	19.78	0.3070	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			39.18890	41.284	16.97	0.0754	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,623.48890	1,599.884	16.97	0.9246	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,431.71470	1,408.592	16.71	0.8957	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			57.41470	59.992	16.71	0.1043	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			514.55790	521.121	18.17	0.4923	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			508.85790	489.721	18.17	0.5077	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			591.54290	571.912	17.88	0.5649	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			417.24290	423.312	17.88	0.4351	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,301.68980	1,313.986	20.52	0.7599	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			205.98980	192.586	20.52	0.2401	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			567.38820	547.873	17.95	0.5488	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			443.08820	449.273	17.95	0.4512	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,024.92210	1,034.135	19.64	0.6672	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			322.12210	305.635	19.64	0.3328	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			64.94810	67.008	16.76	0.1007	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,659.04810	1,635.008	16.76	0.8993	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,508.72780	1,484.922	16.60	0.8743	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			84.62780	86.922	16.60	0.1257	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			671.61970	650.977	17.98	0.5608	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			497.51970	502.977	17.98	0.4392	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,174.19900	1,184.186	19.92	0.6817	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			328.29900	312.185	19.92	0.3183	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			651.21850	657.593	18.45	0.5121	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			555.31850	535.593	18.45	0.4879	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			695.61900	674.847	17.90	0.5747	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			471.51900	476.847	17.90	0.4253	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,462.24910	1,474.197	20.64	0.7434	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			256.34910	242.197	20.64	0.2566	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			832.98890	810.856	17.63	0.6197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			426.58890	431.056	17.63	0.3803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,671.01940	2,645.446	17.68	0.9741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			14.61940	15.646	17.68	0.0259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,419.75590	2,394.423	17.44	0.9611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			23.35590	24.623	17.44	0.0389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			202.20630	205.084	16.91	0.2289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,208.60630	1,184.884	16.91	0.7711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,965.08470	2,939.238	18.10	0.9838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			8.68470	9.438	18.10	0.0162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,129.65770	4,103.189	22.33	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.25770	3.389	22.33	0.0053	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,729.46830	2,703.840	17.74	0.9765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.06830	14.040	17.74	0.0235	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			655.33840	661.095	18.34	0.4906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			631.73840	610.895	18.34	0.5094	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,768.45200	1,743.646	16.78	0.8978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			72.05200	73.846	16.78	0.1022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,004.20650	981.311	17.14	0.6984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			297.80650	301.511	17.14	0.3016	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			967.44750	975.360	19.23	0.6003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			463.84750	445.160	19.23	0.3997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,141.38170	1,150.447	19.68	0.6481	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			397.78170	380.247	19.68	0.3519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,201.40600	1,177.710	16.91	0.7688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			205.00600	207.910	16.91	0.2312	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,333.26100	1,343.694	20.16	0.6925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			339.66100	323.494	20.16	0.3075	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			553.45170	558.622	18.04	0.4453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			709.85170	688.422	18.04	0.5547	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,404.65900	1,415.573	20.33	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			321.05900	305.373	20.33	0.2928	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,032.63700	2,007.651	17.05	0.9299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			46.23700	47.851	17.05	0.0701	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			938.37230	915.750	17.32	0.6696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			341.97230	345.950	17.32	0.3304	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,995.64800	1,970.692	17.02	0.9260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			49.24800	50.892	17.02	0.0740	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			915.31980	892.794	17.39	0.6591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			358.91980	362.993	17.39	0.3409	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,119.04410	1,127.944	19.62	0.6424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			405.44410	387.744	19.62	0.3576	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,746.46350	2,764.359	22.84	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			122.86350	114.159	22.84	0.1233	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			648.22900	627.225	18.27	0.5193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			631.82900	637.425	18.27	0.4807	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,557.97470	1,533.263	16.55	0.8639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			101.57470	103.463	16.55	0.1361	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,644.65730	1,619.914	16.65	0.8789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			88.25730	90.114	16.65	0.1211	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			859.71510	837.449	17.55	0.6328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			403.31510	407.649	17.55	0.3672	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			719.07200	697.586	18.01	0.5598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			542.67200	547.786	18.01	0.4402	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			611.76910	591.140	18.43	0.4972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			685.36910	691.340	18.43	0.5028	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,341.13400	1,351.624	20.18	0.6942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			337.53400	321.424	20.18	0.3058	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,755.72930	2,773.660	22.86	0.8774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			122.12930	113.460	22.86	0.1226	0.00	0	106,824

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	14.82	Call			507.57330	488.244	18.97	0.4298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			871.17330	878.444	18.97	0.5702	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,692.38660	1,705.077	21.00	0.7581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			258.78660	244.877	21.00	0.2419	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,141.49820	3,160.645	23.61	0.9010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			97.89820	90.445	23.61	0.0990	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			687.25660	665.978	18.12	0.5420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			580.85660	586.178	18.12	0.4580	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,501.58830	1,513.129	20.56	0.7257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			297.98830	282.929	20.56	0.2743	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,308.37110	2,324.417	22.10	0.8383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			164.77110	154.217	22.10	0.1617	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			600.08000	579.584	18.49	0.4899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			703.68000	709.784	18.49	0.5101	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,895.38590	1,909.289	21.38	0.7888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			221.78590	209.089	21.38	0.2112	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,627.19950	1,602.462	16.63	0.8760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			90.79950	92.662	16.63	0.1240	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			623.67800	602.919	18.38	0.5045	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			667.27800	673.119	18.38	0.4955	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,784.71790	1,797.972	21.18	0.7726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			241.11790	227.772	21.18	0.2274	0.00	0	11,406
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,460.15360	1,435.680	16.65	0.8415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			123.75360	125.880	16.65	0.1585	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,625.31960	1,637.615	20.85	0.7473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			271.71960	257.415	20.85	0.2527	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,274.54360	1,250.600	16.83	0.7915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			178.14360	180.800	16.83	0.2085	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,357.89440	1,333.699	16.75	0.8152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			151.49440	153.899	16.75	0.1848	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,112.75920	2,127.841	21.76	0.8168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			189.15920	177.641	21.76	0.1832	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,036.58730	1,013.546	17.10	0.7109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			280.18730	283.746	17.10	0.2891	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			504.31600	485.033	18.99	0.4276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			877.91600	885.233	18.99	0.5724	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,049.73350	1,026.631	17.09	0.7159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			273.33350	276.831	17.09	0.2841	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			534.41420	514.722	18.82	0.4478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			818.01420	824.922	18.82	0.5522	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			501.07980	481.840	19.01	0.4254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			884.67980	892.040	19.01	0.5746	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			979.84600	957.049	17.21	0.6880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			313.44600	317.249	17.21	0.3120	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,690.97460	2,708.657	22.75	0.8725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			127.37460	118.457	22.75	0.1275	0.00	0	262,812

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	17.10	Put			2,765.00010	2,782.966	22.87	0.8781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			121.40010	112.766	22.87	0.1219	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,885.96550	2,904.372	23.07	0.8866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			112.36550	104.172	23.07	0.1134	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			838.27710	816.115	17.61	0.6223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			421.87710	426.315	17.61	0.3777	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,623.07340	3,643.236	24.79	0.9205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			79.47340	73.036	24.79	0.0795	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,011.99250	4,032.812	25.73	0.9323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			68.39250	62.611	25.73	0.0677	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			418.59840	400.648	19.53	0.3672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,082.19840	1,090.848	19.53	0.6328	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			400.31850	382.731	19.66	0.3538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,133.91850	1,142.931	19.66	0.6462	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,644.87840	2,662.381	22.67	0.8689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			131.27840	122.181	22.67	0.1311	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,635.67580	2,653.140	22.66	0.8681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			132.07580	122.940	22.66	0.1319	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			415.92530	398.022	19.55	0.3653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,089.52530	1,098.222	19.55	0.6347	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,023.55300	1,000.570	17.12	0.7059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			287.15300	290.770	17.12	0.2941	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,290.43820	2,306.399	22.07	0.8365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			166.83820	156.199	22.07	0.1635	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			440.61730	422.298	19.38	0.3832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,024.21730	1,032.498	19.38	0.6168	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,951.42330	2,970.057	23.18	0.8909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			107.82330	99.857	23.18	0.1091	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,137.80110	1,114.340	16.98	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			231.40110	234.540	16.98	0.2524	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,516.82090	1,492.205	16.59	0.8548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			110.42090	112.405	16.59	0.1452	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,042.58970	2,057.307	21.64	0.8083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			198.98970	187.107	21.64	0.1917	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,372.78300	1,383.486	20.25	0.7007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			329.18300	313.286	20.25	0.2993	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,436.20450	1,411.794	16.67	0.8356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			129.80450	131.994	16.67	0.1644	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,172.87580	1,149.282	16.94	0.7595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			216.47580	219.482	16.94	0.2405	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,103.39280	1,080.066	17.02	0.7356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			246.99280	250.265	17.02	0.2644	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			566.30870	546.212	18.66	0.4686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			759.90870	766.412	18.66	0.5314	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			423.99200	405.951	19.49	0.3712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,067.59200	1,076.151	19.49	0.6288	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,296.97800	1,272.965	16.81	0.7981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			170.57800	173.165	16.81	0.2019	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,388.69300	1,399.500	20.29	0.7040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			325.09300	309.300	20.29	0.2960	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,642.01660	1,654.415	20.89	0.7500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			268.41660	254.215	20.89	0.2500	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			988.59360	996.644	19.29	0.6066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			454.99360	436.443	19.29	0.3934	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			757.04420	735.322	17.88	0.5805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			500.64420	505.522	17.88	0.4195	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,767.84980	1,781.001	21.14	0.7700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			244.24980	230.801	21.14	0.2300	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			644.01990	623.046	18.28	0.5169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			637.61990	643.246	18.28	0.4831	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			510.85530	491.479	18.95	0.4320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			864.45530	871.679	18.95	0.5680	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			995.67800	1,003.775	19.30	0.6086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			452.07800	433.575	19.30	0.3914	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,244.98140	1,221.137	16.87	0.7825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			188.58140	191.337	16.87	0.2175	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			656.72300	635.656	18.24	0.5243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			620.32300	625.856	18.24	0.4757	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			370.98190	354.055	19.89	0.3317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,224.58190	1,234.255	19.89	0.6683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,156.35600	1,165.537	19.72	0.6519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			392.75600	375.337	19.72	0.3481	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			0.00000	921.560	17.30	0.6723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			0.00000	341.760	17.30	0.3277	341,759.80	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			368.64400	351.773	19.91	0.3299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,232.24400	1,241.973	19.91	0.6701	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			366.32200	349.506	19.93	0.3281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,239.92200	1,249.706	19.93	0.6719	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			32.94530	34.284	17.11	0.0511	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,295.44530	2,269.984	17.11	0.9489	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			889.92840	867.267	17.56	0.6337	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			417.42840	421.567	17.56	0.3663	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			653.67550	632.565	18.38	0.5097	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			681.17550	686.865	18.38	0.4903	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			794.39770	772.474	17.91	0.5837	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			518.29770	523.274	17.91	0.4163	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			770.50250	748.680	17.99	0.5713	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			544.40250	549.480	17.99	0.4287	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,617.00760	1,629.323	20.77	0.7316	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			303.10760	288.523	20.77	0.2684	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,328.86570	1,339.095	20.09	0.6770	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			374.96570	358.295	20.09	0.3230	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			113.73840	114.170	16.57	0.1422	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,589.83840	1,563.370	16.57	0.8578	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			789.17300	795.734	18.70	0.5283	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			595.27300	574.934	18.70	0.4717	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			125.19860	126.875	16.59	0.1527	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,558.49860	1,533.175	16.59	0.8473	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,068.47440	1,076.002	19.24	0.5841	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			554.77440	534.702	19.24	0.4159	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,493.46100	1,503.848	20.19	0.6755	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			416.96100	399.548	20.19	0.3245	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,774.66310	1,786.695	20.80	0.7229	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,740.12650	1,713.676	16.55	0.8572	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			141.67730	142.668	16.57	0.1556	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			266.44710	268.481	16.95	0.2492	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,309.94710	1,284.181	16.95	0.7508	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			893.96350	870.343	17.84	0.5926	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			560.46350	564.643	17.84	0.4074	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			126.62650	127.976	16.55	0.1428	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			348.16310	332.396	20.80	0.2771	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			936.63610	943.311	18.88	0.5434	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			630.13610	609.011	18.88	0.4566	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			869.97080	846.519	17.92	0.5814	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			586.47080	590.819	17.92	0.4186	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,675.17730	1,648.368	16.57	0.8444	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			962.86020	938.419	17.92	0.5900	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			623.36020	627.619	17.92	0.4100	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,657.33410	1,667.839	20.40	0.6744	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			456.83410	438.638	20.40	0.3256	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			986.75190	962.166	17.84	0.6003	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			597.25190	601.366	17.84	0.3997	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,753.46630	1,726.863	16.48	0.8358	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			163.96630	166.063	16.48	0.1642	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,083.21450	1,090.214	19.13	0.5555	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			662.71450	641.014	19.13	0.4445	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,946.99450	1,958.575	20.95	0.7188	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			386.49450	369.375	20.95	0.2812	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			198.01140	199.242	16.62	0.1881	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,647.51140	1,620.041	16.62	0.8119	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			37.86690	41.309	15.58	0.0543	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,492.76690	2,467.409	15.58	0.9457	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,932.57710	3,903.586	17.98	0.9892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.77710	7.886	17.98	0.0108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,387.66800	2,359.923	15.43	0.9327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			52.86800	54.223	15.43	0.0673	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			824.57390	829.510	18.44	0.4704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			698.28040	702.383	18.09	0.4281	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			672.64710	650.773	19.25	0.4376	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			948.60510	923.646	18.11	0.5700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			703.80510	707.946	18.11	0.4300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			944.15080	919.231	18.12	0.5680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			709.35080	713.531	18.12	0.4320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			953.08040	928.083	18.09	0.5719	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			173.77910	174.953	16.41	0.1668	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			839.33150	815.376	18.52	0.5203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			854.53150	859.676	18.52	0.4797	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,545.77790	3,564.851	23.66	0.8511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			200.57790	190.551	23.66	0.1489	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,157.84710	1,165.073	19.25	0.5624	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,139.17120	1,112.858	17.48	0.6482	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			731.74570	736.072	18.19	0.4398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			926.54570	901.772	18.19	0.5602	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,833.04040	1,844.436	20.71	0.6898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			447.84040	430.136	20.71	0.3102	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,788.57910	1,760.653	16.41	0.8332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			546.76320	526.976	19.97	0.3687	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,193.55580	1,166.929	17.32	0.6686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			458.75580	461.229	17.32	0.3314	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,535.00390	1,544.647	20.08	0.6411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			529.80390	510.347	20.08	0.3589	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			504.37120	507.158	17.48	0.3518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			169.02140	170.218	16.39	0.1634	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,768.96630	1,779.998	20.58	0.6801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			463.76630	445.698	20.58	0.3199	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,222.15090	1,195.384	17.25	0.6787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			437.35090	439.684	17.25	0.3213	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,481.96320	1,491.276	19.97	0.6313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			488.94300	470.329	20.38	0.3349	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,611.11450	1,583.149	16.70	0.7914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			236.31450	237.449	16.70	0.2086	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			972.45390	978.433	18.82	0.5144	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			767.25390	744.133	18.82	0.4856	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,803.82140	1,775.918	16.39	0.8366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			859.37390	835.210	18.44	0.5296	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			206.85870	207.883	16.59	0.1892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,691.65870	1,663.583	16.59	0.8108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,985.23090	1,957.496	16.07	0.8729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			120.43090	121.796	16.07	0.1271	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,674.14300	1,684.629	20.38	0.6651	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			914.87520	920.580	18.65	0.4937	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			820.47520	796.880	18.65	0.5063	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,864.62560	2,881.885	22.31	0.8034	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			270.22560	258.185	22.31	0.1966	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,097.87100	2,110.582	21.10	0.7159	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			417.97100	401.082	21.10	0.2841	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,042.89460	1,017.560	17.91	0.5971	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			652.79460	657.060	17.91	0.4029	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,808.14330	1,819.501	20.59	0.6748	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			488.24330	470.001	20.59	0.3252	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,066.72580	1,041.227	17.83	0.6068	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			626.62580	630.727	17.83	0.3932	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			182.31840	184.297	16.37	0.1694	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,822.41840	1,794.797	16.37	0.8306	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,218.10000	1,225.643	19.34	0.5656	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			688.20000	666.143	19.34	0.4344	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			235.70040	236.816	16.62	0.2023	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,691.20040	1,662.716	16.62	0.7977	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,515.38470	1,486.642	16.88	0.7513	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			316.18470	317.242	16.88	0.2487	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,197.88130	2,211.238	21.23	0.7249	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			407.08130	390.638	21.23	0.2751	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,256.03300	2,269.306	21.21	0.7115	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			455.83300	438.507	21.21	0.2885	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,133.31640	1,106.708	17.88	0.6049	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			683.51640	687.508	17.88	0.3951	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,966.40780	1,977.799	20.74	0.6736	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			721.41640	698.897	19.53	0.4270	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			526.20780	506.999	20.74	0.3264	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,157.13690	1,130.328	17.80	0.6140	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			657.33690	661.128	17.80	0.3860	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			199.84120	203.965	16.26	0.1741	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,899.64120	1,873.165	16.26	0.8259	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,361.61640	1,369.697	19.53	0.5730	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			274.38910	275.786	16.68	0.2150	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,735.98910	1,706.786	16.68	0.7850	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			821.37400	825.779	18.23	0.4321	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,064.97400	1,038.279	18.23	0.5679	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,137.78660	2,150.796	20.97	0.6880	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			511.38660	493.296	20.97	0.3120	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,128.26800	2,140.337	20.90	0.6755	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			553.16800	533.537	20.90	0.3245	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,214.04010	1,186.215	17.87	0.6115	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			709.14010	713.015	17.87	0.3885	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,237.87680	1,209.824	17.79	0.6201	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			682.97680	686.624	17.79	0.3799	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,428.16340	2,442.314	21.37	0.7113	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			483.06340	465.514	21.37	0.2887	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			216.93040	218.527	16.12	0.1765	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,971.83040	1,941.727	16.12	0.8235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,508.92570	1,518.034	19.75	0.5819	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			743.82570	721.234	19.75	0.4181	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			312.64970	313.963	16.72	0.2255	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,783.04970	1,752.563	16.72	0.7745	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,495.47240	4,517.438	24.98	0.8422	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			261.37240	251.438	24.98	0.1578	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,394.75640	2,356.672	14.80	0.8991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			108.55640	102.772	14.80	0.1009	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,774.79120	1,785.742	20.19	0.6163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			690.99120	669.642	20.19	0.3837	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,399.67600	1,368.481	17.41	0.6623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			376.39390	377.694	16.90	0.2518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,706.08610	1,675.079	16.91	0.7465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			379.88610	381.179	16.91	0.2535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			372.92540	374.228	16.89	0.2502	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,823.37370	3,845.551	23.61	0.8083	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			319.57370	309.451	23.61	0.1917	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,310.89860	1,281.599	17.66	0.6336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			664.69860	667.699	17.66	0.3664	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,712.59390	1,681.594	16.90	0.7482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			293.97850	284.949	24.30	0.1757	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,433.12780	1,401.950	17.35	0.6724	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			556.92780	558.050	17.35	0.3276	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,788.34540	4,810.275	25.26	0.8493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			254.54540	244.175	25.26	0.1507	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,719.12540	1,688.128	16.89	0.7498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			296.48410	287.342	24.23	0.1773	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,335.83620	1,306.291	17.58	0.6420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			639.63620	642.391	17.58	0.3580	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			824.72720	801.022	19.50	0.4446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,418.52720	1,427.122	19.50	0.5554	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,177.77850	4,201.049	24.30	0.8243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			376.99660	363.489	22.46	0.2256	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,220.46290	1,192.137	17.96	0.6019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			764.26290	768.237	17.96	0.3981	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,990.73380	4,013.445	23.94	0.8162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			306.93380	297.345	23.94	0.1838	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,140.28410	4,163.442	24.23	0.8227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,545.85710	1,555.380	19.75	0.5788	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,491.79880	3,512.814	22.96	0.7908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			347.99880	336.714	22.96	0.2092	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,276.78520	1,247.842	17.77	0.6218	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			700.58520	703.942	17.77	0.3782	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,230.79660	3,249.589	22.46	0.7744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			354.94910	343.387	22.81	0.2134	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,055.18860	1,028.991	18.58	0.5396	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	14.72	Put			988.98860	995.091	18.58	0.4604	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,538.65520	1,548.133	19.74	0.5775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			774.85520	752.033	19.74	0.4225	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			772.05710	749.280	19.75	0.4212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			583.47600	584.581	17.41	0.3377	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,874.97960	2,892.010	21.95	0.7454	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			431.17960	415.910	21.95	0.2546	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,051.47020	4,018.447	16.68	0.9832	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.27020	14.547	16.68	0.0168	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,418.74910	3,439.487	22.81	0.7866	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,294.16950	1,264.483	17.82	0.6180	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			732.16950	735.283	17.82	0.3820	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			583.12740	563.945	21.00	0.3250	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,271.12740	2,284.745	21.00	0.6750	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,318.07010	1,288.154	17.75	0.6262	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			706.07010	708.954	17.75	0.3738	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,589.19880	2,604.572	21.48	0.7102	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			511.19880	493.772	21.48	0.2898	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			235.58590	234.685	16.06	0.1791	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,047.58590	2,013.885	16.06	0.8209	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,639.80600	1,649.621	19.88	0.5869	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			771.80600	748.821	19.88	0.4131	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			347.67840	349.000	16.80	0.2334	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,833.37840	1,801.800	16.80	0.7666	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,438.31880	2,452.845	21.15	0.6771	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			607.41880	588.045	21.15	0.3229	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,397.38940	1,366.133	17.73	0.6318	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			728.28940	730.933	17.73	0.3682	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,793.19350	1,803.887	20.08	0.5945	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,865.65450	1,833.113	16.85	0.7571	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,120.28790	2,084.874	16.00	0.8190	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			251.18790	249.674	16.00	0.1810	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			792.29350	769.087	20.08	0.4055	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,758.75980	2,774.998	21.62	0.7097	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			537.85980	520.198	21.62	0.2903	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,373.43280	1,342.417	17.81	0.6241	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			754.33280	757.217	17.81	0.3759	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			386.55450	387.913	16.85	0.2429	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,903.45430	2,918.097	21.80	0.7066	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			570.15430	552.497	21.80	0.2934	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,452.81790	1,421.550	17.86	0.6302	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			776.11790	777.150	17.86	0.3698	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,581.94990	2,594.697	21.33	0.6759	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			821.79160	798.764	20.29	0.4026	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			638.64990	619.097	21.33	0.3241	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,476.86670	1,445.306	17.78	0.6376	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			750.16670	750.906	17.78	0.3624	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			265.82710	263.380	15.99	0.1821	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,192.52710	2,157.780	15.99	0.8179	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,925.09160	1,934.364	20.29	0.5974	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			423.11260	424.670	16.92	0.2493	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,915.91260	1,885.470	16.92	0.7507	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,811.06530	1,780.428	17.19	0.7193	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			515.96530	516.128	17.19	0.2807	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,004.80690	3,018.438	21.93	0.7077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			579.90690	562.738	21.93	0.2923	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,359.90930	5,376.381	25.02	0.8373	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			315.00930	300.681	25.02	0.1627	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,119.81060	3,079.520	13.62	0.9517	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			54.71060	45.220	13.62	0.0483	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			913.93240	890.315	20.01	0.4327	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,768.83240	1,776.015	20.01	0.5673	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			911.16740	887.587	20.03	0.4316	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,776.06740	1,783.287	20.03	0.5684	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			916.70160	893.053	20.00	0.4338	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,761.60160	1,768.753	20.00	0.5662	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,054.84370	3,066.684	21.97	0.7027	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			606.54370	589.384	21.97	0.2973	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,539.38690	1,509.338	17.90	0.6369	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			797.68690	796.638	17.90	0.3631	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,731.93550	2,742.177	21.52	0.6738	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			852.79090	830.791	20.51	0.3998	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			673.63550	654.877	21.52	0.3262	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,564.15620	1,533.173	17.83	0.6440	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			772.45620	770.473	17.83	0.3560	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			283.84350	279.513	16.05	0.1833	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,275.54350	2,242.213	16.05	0.8167	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,071.09090	2,078.091	20.51	0.6002	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			461.07670	461.003	17.02	0.2549	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,966.87670	1,938.003	17.02	0.7451	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			497.22720	494.562	17.08	0.2597	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,011.92720	1,983.461	17.08	0.7403	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			533.08200	529.000	17.15	0.2639	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,060.88200	2,034.000	17.15	0.7361	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,197.01950	1,174.382	19.80	0.4893	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,680.81950	1,679.482	19.80	0.5107	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,203.45510	1,180.773	19.78	0.4914	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,667.25510	1,665.873	19.78	0.5086	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,200.22850	1,177.576	19.79	0.4903	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,674.02850	1,672.676	19.79	0.5097	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			568.73430	564.185	17.24	0.2678	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,109.53430	2,085.385	17.24	0.7322	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,148.29030	2,125.247	17.30	0.7285	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			602.59030	596.447	17.30	0.2715	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			640.28480	631.782	17.38	0.2743	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,205.08480	2,183.182	17.38	0.7257	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,571.54850	1,550.906	19.27	0.5637	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,416.44850	1,408.206	19.27	0.4363	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,567.78830	1,547.228	19.28	0.5626	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,422.68830	1,414.528	19.28	0.4374	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,575.31240	1,554.603	19.26	0.5647	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,410.21240	1,401.903	19.26	0.4353	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,558.23440	1,547.344	19.49	0.4450	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,606.83440	1,588.244	19.49	0.5550	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,725.42790	1,708.401	19.43	0.5684	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,559.22790	1,545.101	19.43	0.4316	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,721.70320	1,704.713	19.44	0.5675	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,565.50320	1,551.413	19.44	0.4325	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,729.16300	1,712.099	19.42	0.5694	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,552.96300	1,538.799	19.42	0.4306	0.00	0	0
Total \$ / R Option												341,759.80	1,000	9,109,032
Total \$ / R												610,445,956.00	43,756	10,131,854
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.26540		14.28940			0.0000	1,326,682.20	93	386
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.42980		14.45640			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.58570		14.61480			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.75390		14.78620			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.92430		14.95510			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,326,682.20	93	386
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			143,510.26050	145,199.119	22.17	0.8992	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			5,450.26050	4,739.119	22.17	0.1008	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,369.37240	9,280.753	20.93	0.1825	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			101,429.37240	102,740.753	20.93	0.8175	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,228.06280	9,148.667	20.96	0.1803	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			102,288.06280	103,608.667	20.96	0.8197	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,512.62040	9,414.726	20.91	0.1848	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			100,572.62040	101,874.726	20.91	0.8152	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			84,893.90050	82,672.299	17.58	0.6275	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			41,253.90050	41,692.299	17.58	0.3725	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			84,359.38080	82,140.650	17.60	0.6249	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			41,719.38080	42,160.650	17.60	0.3751	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			83,827.71160	81,611.533	17.61	0.6223	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			42,187.71160	42,631.533	17.61	0.3777	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			95,308.03770	92,808.305	18.09	0.5719	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			69,828.03770	70,238.305	18.09	0.4281	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			94,860.51480	92,364.638	18.11	0.5700	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			70,380.51480	70,794.638	18.11	0.4300	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			94,415.08140	91,923.071	18.12	0.5680	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			70,935.08140	71,353.071	18.12	0.4320	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			106,687.96220	104,061.346	18.53	0.5443	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			97,067.96220	97,671.346	18.53	0.4557	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			106,293.17370	103,672.100	18.55	0.5427	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			97,673.17370	98,282.100	18.55	0.4573	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			105,900.02590	103,284.500	18.56	0.5412	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			98,280.02590	98,894.500	18.56	0.4588	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			160,269.44170	157,120.218	17.60	0.6653	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			67,759.44170	67,690.218	17.60	0.3347	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			161,334.66010	158,190.687	17.58	0.6682	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			66,824.66010	66,760.687	17.58	0.3318	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			160,801.19720	157,654.600	17.59	0.6667	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			67,291.19720	67,224.600	17.59	0.3333	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,326,682.20	93	386
£ / R	On	30/11/2018	Foreign Exchange Future			18.62800	18.59810		0.0000		0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			18.67540	18.64710		0.0000		7,638,238.60	409	460,225	
£ / R	On	18/03/2019	Foreign Exchange Future			18.98540	18.95630		0.0000		37,970.80	2	11,147	
£ / R	On	14/06/2019	Foreign Exchange Future			19.27660	19.24850		0.0000		0.00	0	5,506	
£ / R	On	16/09/2019	Foreign Exchange Future			19.59510	19.56930		0.0000		0.00	0	10,363	
£ / R	On	13/12/2019	Foreign Exchange Future			19.91440	19.88820		0.0000		0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			20.28700	20.24750		0.0000		0.00	0	0	
Total £ / R Future												7,676,209.40	411	487,254
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		953.44580	922.104	18.72	0.8122	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		91.54580	90.104	18.72	0.1878	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		850.57380	823.184	18.11	0.7033	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		197.67380	198.584	18.11	0.2967	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		2,375.42120	2,346.099	20.78	0.9569	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		22.52120	21.499	20.78	0.0431	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		722.19250	738.887	16.96	0.7187	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		195.09250	183.487	16.96	0.2813	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		715.42370	731.972	16.96	0.7153	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		198.32370	186.572	16.96	0.2847	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		728.99980	745.837	16.96	0.7222	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		191.89980	180.437	16.96	0.2778	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		679.14840	687.420	17.16	0.4792	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		912.84840	892.020	17.16	0.5208	0.00	0	1,000	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		1,124.15590	1,141.373	16.76	0.6610	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		467.85590	455.973	16.76	0.3390	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,661.50630	2,630.475	19.23	0.8398	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		177.80630	175.875	19.23	0.1602	0.00	0	500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,118.16350	1,135.292	16.77	0.6590	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			471.86350	459.892	16.77	0.3410	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,130.17380	1,147.476	16.76	0.6630	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			463.87380	452.076	16.76	0.3370	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,464.82340	1,437.671	17.85	0.6669	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			421.12340	423.071	17.85	0.3331	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,602.33430	1,574.390	18.03	0.6945	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			378.63430	379.790	18.03	0.3055	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,313.89140	1,334.765	16.69	0.7194	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			357.59140	349.365	16.69	0.2806	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,345.39330	1,356.199	17.05	0.6270	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			726.89330	709.599	17.05	0.3730	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,339.96080	1,350.696	17.05	0.6255	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			731.46080	714.096	17.05	0.3745	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,350.84220	1,361.712	17.04	0.6286	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			722.34220	705.112	17.04	0.3714	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,657.67320	1,662.872	17.34	0.6311	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			898.37320	877.772	17.34	0.3689	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,652.37810	1,657.532	17.35	0.6298	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			903.07810	882.432	17.35	0.3702	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,647.09660	1,652.199	17.35	0.6285	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			907.79660	887.099	17.35	0.3715	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,504.32960	1,501.422	18.23	0.5344	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,566.12960	1,537.022	18.23	0.4656	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,500.23250	1,497.278	18.24	0.5334	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,572.03250	1,542.878	18.24	0.4666	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,496.14580	1,493.152	18.24	0.5323	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,577.94580	1,548.752	18.24	0.4677	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,767.44950	1,766.802	18.78	0.5433	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,809.94950	1,769.802	18.78	0.4567	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,763.36400	1,762.686	18.78	0.5424	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,815.86400	1,775.686	18.78	0.4576	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,759.27820	1,758.569	18.79	0.5415	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,821.77820	1,781.569	18.79	0.4585	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												7,676,209.40	411	491,454
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12628		0.12665			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12883		0.12920			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13123		0.13164			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			728.39000	698.464	17.59	0.8232	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			63.59000	70.264	17.59	0.1768	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			202.75540	188.712	20.80	0.3450	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	0.13	Put			537.95540	560.512	20.80	0.6550	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,671.53510	1,635.920	21.77	0.9772	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.73510	7.720	21.77	0.0228	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,228.39050	1,196.793	22.27	0.7247	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			308.39050	313.893	22.27	0.2753	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			671.55330	646.631	22.68	0.5007	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			751.55330	763.731	22.68	0.4993	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,005.82170	1,970.316	21.87	0.8975	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			85.82170	87.416	21.87	0.1025	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			907.13950	873.676	20.06	0.5550	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			743.43950	750.676	20.06	0.4450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			559.50910	533.950	21.60	0.3813	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,395.80910	1,410.950	21.60	0.6187	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,425.92830	1,385.215	17.54	0.7658	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			262.22830	262.215	17.54	0.2342	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.28370		16.28720			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.33590		16.34070			0.0000	2,417,713.20	148	137,004
€ / R	On	18/03/2019	Foreign Exchange Future			16.67080		16.67530			0.0000	16,670.80	1	36,294
€ / R	On	14/06/2019	Foreign Exchange Future			16.98600		16.99300			0.0000	0.00	0	4,907
€ / R	On	14/08/2019	Foreign Exchange Future			17.21360		17.22160			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.33700		17.34690			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.65950		17.66640			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.04480		18.04360			0.0000	0.00	0	0
Total € / R Future												2,434,384.00	149	186,504
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			839.44890	834.151	19.09	0.8167	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			86.64890	77.851	19.09	0.1833	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			49.09130	43.573	20.46	0.0896	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,598.39130	1,597.673	20.46	0.9104	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			48.43810	42.965	20.48	0.0885	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,607.73810	1,607.065	20.48	0.9115	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			49.75350	44.188	20.44	0.0907	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,589.05350	1,588.288	20.44	0.9093	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,662.61120	4,667.050	30.33	0.9941	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			3.31120	2.950	30.33	0.0059	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			356.93950	351.026	16.10	0.3182	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,032.23950	1,021.826	16.10	0.6818	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			951.63880	940.383	16.28	0.6479	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			416.33880	409.583	16.28	0.3521	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			946.07950	934.768	16.29	0.6454	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			420.77950	413.968	16.29	0.3546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			411.92090	405.229	16.26	0.3497	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	19.65	Put			3,093.97400	3,091.717	21.48	0.8866	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			119.27400	112.517	21.48	0.1134	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,297.65810	1,287.945	15.73	0.7731	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			222.35810	217.145	15.73	0.2269	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			465.86970	452.050	18.03	0.3808	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,120.56970	1,111.250	18.03	0.6192	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			957.22090	946.029	16.26	0.6503	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			840.60510	831.167	17.05	0.4513	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			969.37090	952.911	17.06	0.5470	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			846.37090	836.911	17.06	0.4530	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			965.14980	948.673	17.07	0.5452	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			852.14980	842.673	17.07	0.4548	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			973.60510	957.167	17.05	0.5487	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			461.85440	455.160	16.00	0.2817	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,653.45440	1,638.760	16.00	0.7183	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,880.91210	2,875.027	20.40	0.7422	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			452.51210	438.627	20.40	0.2578	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,525.33330	1,509.620	16.14	0.6851	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			543.73330	536.020	16.14	0.3149	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,145.22270	1,127.931	17.09	0.5613	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			933.62270	924.331	17.09	0.4387	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,407.58790	1,399.033	17.94	0.5273	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,414.27630	1,405.723	17.95	0.5286	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			977.81230	959.356	17.93	0.4740	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,400.91230	1,392.356	17.93	0.5260	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,995.15410	1,987.558	18.93	0.6228	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			742.05410	724.558	18.93	0.3772	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			974.48790	956.033	17.94	0.4727	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			971.17630	952.723	17.95	0.4714	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,192.93360	1,175.519	18.02	0.4963	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,536.53360	1,526.019	18.02	0.5037	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,189.49500	1,172.081	18.03	0.4951	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,543.09500	1,532.580	18.03	0.5049	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,186.06770	1,168.653	18.04	0.4940	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,549.66770	1,539.153	18.04	0.5060	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,369.45210	1,355.993	18.35	0.5003	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,785.85210	1,771.193	18.35	0.4997	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,366.08380	1,352.615	18.36	0.4993	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,792.48380	1,777.815	18.36	0.5007	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,372.83020	1,359.382	18.34	0.5012	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,779.23020	1,764.582	18.34	0.4988	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												2,434,384.00	149	337,140
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.32250		10.30320			0.0000	21,966,280.00	2,128	23,990

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	18/03/2019	Foreign Exchange Future			10.45610		10.43810			0.0000	0.00	0	421
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.58680		10.57000			0.0000	0.00	0	4,932
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.73060		10.71600			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.87610		10.86090			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.04790		11.02420			0.0000	0.00	0	0
Total AU\$ / R Future												21,966,280.00	2,128	29,343
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,175.92360	1,155.727	17.83	0.9644	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			8.89880	8.018	17.87	0.0348	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,185.69880	1,165.518	17.87	0.9652	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			8.68030	7.814	17.90	0.0339	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,195.48030	1,175.314	17.90	0.9661	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			9.12360	8.227	17.83	0.0356	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			317.30070	301.547	13.92	0.4395	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			390.58110	392.653	13.93	0.5559	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			322.48110	306.553	13.93	0.4441	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			400.26390	402.688	13.91	0.5650	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			312.16390	296.588	13.91	0.4350	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			395.40070	397.647	13.92	0.5605	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			766.56910	746.255	15.16	0.6080	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			323.71140	320.160	15.18	0.3892	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			773.71140	753.360	15.18	0.6108	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			329.45560	325.975	15.15	0.3948	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			759.45560	739.175	15.15	0.6052	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			326.56910	323.055	15.16	0.3920	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			624.24780	608.433	14.94	0.4802	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			576.27210	575.012	14.96	0.5171	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			630.27210	614.412	14.96	0.4829	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			584.24600	583.081	14.93	0.5224	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			618.24600	602.481	14.93	0.4776	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			580.24780	579.033	14.94	0.5198	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			690.45620	689.745	15.31	0.5288	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			719.55620	703.645	15.31	0.4712	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			686.47030	685.667	15.32	0.5266	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			725.57030	709.567	15.32	0.4734	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			682.50720	681.666	15.33	0.5244	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			731.60720	715.566	15.33	0.4756	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			795.06600	798.195	15.67	0.5340	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			830.86600	810.295	15.67	0.4660	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			791.10730	794.186	15.68	0.5321	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			836.90730	816.286	15.68	0.4679	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			799.03950	802.223	15.65	0.5359	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			824.83950	804.323	15.65	0.4641	0.00	0	0
Total AU\$ / 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 AU\$ / R												21,966,280.00	2,128	29,343
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.87830		10.93750			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.02430		11.08450			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.15690		11.22030			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.17250		11.23520			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.31570		11.38070			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.46490		11.52550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,458.90280	1,400.061	18.00	0.9918	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.40280	1.761	18.00	0.0082	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,448.94470	1,390.120	17.95	0.9915	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.44470	1.820	17.95	0.0085	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,468.86230	1,410.005	18.05	0.9920	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.36230	1.705	18.05	0.0080	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			591.83400	549.269	14.73	0.6367	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			237.33400	254.969	14.73	0.3633	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			586.01840	543.599	14.75	0.6327	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			241.51840	259.299	14.75	0.3673	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			597.69500	554.983	14.72	0.6408	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			233.19500	250.683	14.72	0.3592	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			756.81300	710.978	15.09	0.6316	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			336.51300	354.078	15.09	0.3684	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			751.28720	705.602	15.11	0.6285	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			340.98720	358.702	15.11	0.3715	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			762.37190	716.384	15.08	0.6346	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			332.07190	349.484	15.08	0.3654	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			617.92090	581.950	16.33	0.4817	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			762.72090	789.450	16.33	0.5183	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			614.18050	578.338	16.34	0.4795	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			768.98050	795.838	16.34	0.5205	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			610.45850	574.743	16.36	0.4773	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			775.25850	802.243	16.36	0.5227	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			727.09340	689.555	16.67	0.4902	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			886.39340	913.855	16.67	0.5098	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			723.38620	685.953	16.69	0.4882	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			892.68620	920.253	16.69	0.5118	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			730.82480	693.177	16.66	0.4921	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			880.12480	907.477	16.66	0.5079	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			833.59490	796.667	16.83	0.4996	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			998.09490	1,021.767	16.83	0.5004	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			829.89170	793.054	16.84	0.4979	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,004.39170	1,028.154	16.84	0.5021	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			837.31510	800.302	16.82	0.5013	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			991.81510	1,015.402	16.82	0.4987	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.26270		14.40020			0.0000	0.00	0	1,666
CHF / R	On	18/03/2019	Foreign Exchange Future			14.57070		14.71220			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.86160		15.00960			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.18280		15.33920			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.47590		15.63290			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.16830		16.30540			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,816
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,214.44410	1,090.643	18.42	0.9065	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			24.24410	37.943	18.42	0.0935	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,205.12090	1,081.467	18.39	0.9047	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			24.92090	38.767	18.39	0.0953	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,223.78300	1,099.836	18.45	0.9083	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			23.58300	37.136	18.45	0.0917	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			750.31990	655.948	17.35	0.5472	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			508.11990	555.248	17.35	0.4528	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			745.34000	651.155	17.36	0.5446	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			513.14000	560.455	17.36	0.4554	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			755.32660	660.772	17.35	0.5498	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			503.12660	550.072	17.35	0.4502	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			981.01550	880.467	17.75	0.5531	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			701.41550	748.867	17.75	0.4469	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			976.35740	875.978	17.77	0.5511	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			706.75740	754.378	17.77	0.4489	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			985.69410	884.976	17.74	0.5550	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			696.09410	743.376	17.74	0.4450	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			937.94480	845.384	18.94	0.4605	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,288.74480	1,352.584	18.94	0.5395	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			934.56170	842.189	18.95	0.4591	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,295.36170	1,359.389	18.95	0.5409	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			941.34150	848.597	18.92	0.4618	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,282.14150	1,345.797	18.92	0.5382	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,123.55020	1,028.362	19.05	0.4797	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,440.65020	1,502.462	19.05	0.5203	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,120.13670	1,025.103	19.06	0.4785	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,447.23670	1,509.203	19.06	0.5215	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,116.72880	1,021.855	19.07	0.4773	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,453.82880	1,515.955	19.07	0.5227	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,353.59930	1,265.720	19.52	0.4960	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,678.19930	1,727.420	19.52	0.5040	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,350.23450	1,262.483	19.53	0.4950	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,684.83450	1,734.183	19.53	0.5050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,356.96680	1,268.974	19.51	0.4970	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,671.56680	1,720.674	19.51	0.5030	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,816
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06110		2.06300			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08030		2.08180			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09940		2.10090			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			1,567.01600	1,549.090	16.70	0.9250	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			37.01600	38.090	16.70	0.0750	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,474.57680	1,456.439	16.54	0.9124	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			44.57680	45.439	16.54	0.0876	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,660.60940	1,642.832	16.86	0.9361	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			30.60940	31.832	16.86	0.0639	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			915.12390	911.281	16.14	0.5194	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			819.24230	800.401	16.01	0.5198	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			801.24230	797.401	16.01	0.4802	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			775.21290	756.361	16.08	0.5001	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			857.21290	853.361	16.08	0.4999	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			733.12390	714.281	16.14	0.4806	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,719.39100	1,699.561	15.69	0.7060	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			510.39100	505.561	15.69	0.2940	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,653.35930	1,633.206	15.67	0.6917	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			544.35930	539.206	15.67	0.3083	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,786.89920	1,767.399	15.70	0.7200	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			477.89920	473.398	15.70	0.2800	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					7.68850			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			2.19270		2.19230			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23840		2.23850			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28230		2.28250			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.33030		2.33140			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.46720		2.46300			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.52430		2.51910			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call		1,129.54370	1,127.239	15.72	0.8342	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put		106.54370	100.240	15.72	0.1658	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call		1,046.19050	1,042.205	15.50	0.8129	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put		123.19050	115.205	15.50	0.1871	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call		1,214.92520	1,214.130	15.94	0.8535	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put		91.92520	87.130	15.94	0.1465	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call		827.40940	812.044	16.14	0.4981	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put		942.40940	928.044	16.14	0.5019	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call		787.62940	772.091	16.24	0.4803	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put		1,002.62940	988.091	16.24	0.5197	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call		870.25080	855.238	16.07	0.5163	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put		885.25080	871.238	16.07	0.4837	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		520.00960	507.103	15.66	0.2775	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		1,879.35770	1,863.969	15.68	0.7093	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		554.35770	540.969	15.68	0.2907	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		1,815.13810	1,799.275	15.70	0.6959	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		590.13810	576.275	15.70	0.3041	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		1,945.00960	1,930.103	15.66	0.7225	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call		1,206.37120	1,180.278	17.20	0.4582	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put		1,892.37120	1,877.278	17.20	0.5418	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call		1,276.31630	1,249.939	17.06	0.4784	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put		1,762.31630	1,746.939	17.06	0.5216	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call		1,240.85050	1,214.609	17.13	0.4682	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put		1,826.85050	1,811.610	17.13	0.5318	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put		2,388.62620	2,343.711	18.13	0.5312	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call		1,585.80820	1,583.433	18.01	0.4846	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put		2,255.80820	2,211.433	18.01	0.5154	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call		1,551.82920	1,549.178	18.07	0.4767	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put		2,321.82920	2,277.178	18.07	0.5233	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call		1,518.62620	1,515.711	18.13	0.4688	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call		1,821.73690	1,824.015	18.35	0.4875	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put		2,630.73690	2,581.015	18.35	0.5125	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call		1,788.31070	1,790.257	18.40	0.4807	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put		2,697.31070	2,647.257	18.40	0.5193	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call		1,755.54070	1,757.189	18.45	0.4739	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put		2,764.54070	2,714.188	18.45	0.5261	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			1.82360	1.82700			0.0000	0.00	0	0	
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.84800	1.85160			0.0000	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87060	1.87420			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call		2,674.20650	2,641.010	21.54	0.9887		0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put		4.20650	5.010	21.54	0.0113		0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call		2,574.63230	2,541.700	21.13	0.9871		0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put		4.63230	5.700	21.13	0.0129		0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call		2,475.11130	2,442.494	20.73	0.9853		0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put		5.11130	6.494	20.73	0.0147		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call		1,119.54580	1,091.383	17.58	0.6385		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put		503.54580	511.383	17.58	0.3615		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call		1,065.05350	1,037.286	17.69	0.6181		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put		549.05350	557.286	17.69	0.3819		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call		1,176.24660	1,147.699	17.47	0.6589		0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put		460.24660	467.699	17.47	0.3411		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call		1,652.96000	1,621.192	17.26	0.6991		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put		510.96000	515.192	17.26	0.3009		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call		1,593.79080	1,562.241	17.37	0.6835		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put		551.79080	556.242	17.37	0.3165		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call		1,713.92920	1,681.950	17.16	0.7146		0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put		471.92920	475.950	17.16	0.2854		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			0.13980	0.13980			0.0000		0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13970	0.13830			0.0000		0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13870	0.13770			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			1.70780	1.71430			0.0000		0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.73520	1.74200			0.0000		0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76120	1.76820			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			9.53180	9.52730			0.0000		0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.65480	9.65130			0.0000		0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.77540	9.77280			0.0000		0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.90930	9.90800			0.0000		0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.44170	10.41850			0.0000		0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.60480	10.57750			0.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			614.37780	619.288	14.82	0.9174	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			17.07780	17.488	14.82	0.0826	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			605.10110	609.983	14.77	0.9145	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			17.80110	18.183	14.77	0.0855	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			623.68110	628.618	14.86	0.9203	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			16.38110	16.818	14.86	0.0797	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			394.67310	398.344	14.44	0.5766	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			273.37310	273.544	14.44	0.4234	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			389.59290	393.190	14.45	0.5719	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			278.29290	278.390	14.45	0.4281	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			399.80060	403.546	14.43	0.5814	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			268.50060	268.746	14.43	0.4186	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			395.14150	393.788	15.17	0.4738	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			542.34150	538.388	15.17	0.5262	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			391.47760	390.143	15.19	0.4705	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			548.67760	544.743	15.19	0.5295	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			398.83830	397.463	15.15	0.4771	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			536.03830	532.063	15.15	0.5229	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			597.11700	593.185	15.28	0.5479	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			529.11700	523.885	15.28	0.4521	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			592.72770	588.769	15.29	0.5451	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			534.72770	529.469	15.29	0.4549	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			588.37110	584.383	15.31	0.5423	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			540.37110	535.083	15.31	0.4577	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			745.25960	750.790	16.19	0.5544	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			676.75960	659.090	16.19	0.4456	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			741.04110	746.514	16.21	0.5522	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			682.54110	664.814	16.21	0.4478	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			749.50550	755.089	16.18	0.5567	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			671.00550	653.389	16.18	0.4433	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			848.40770	855.239	16.56	0.5549	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			790.90770	770.439	16.56	0.4451	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			844.27150	851.031	16.57	0.5530	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			796.77150	776.231	16.57	0.4470	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			852.56890	859.469	16.55	0.5569	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			785.06890	764.669	16.55	0.4431	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			1.33540		1.33260			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34480		1.34010			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34870		1.34610			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			726.00000	754.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			626.00000	654.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			826.00000	854.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			1.00000	48.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			99.00000	52.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			101.00000	148.000		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			261.00000	287.000		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			161.00000	187.000		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			361.00000	387.000		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			1.30910		1.30500			0.0000	157,092.00	120	150
Total QUANTO £ / \$ Future									157,092.00	120	150
Total QUANTO £ / \$									157,092.00	120	150
QUANTO €On 14/12/2018 Foreign Exchange Future			1.14510		1.14360			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15530		1.15350			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.16460		1.16270			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
R / ¥EN On 14/12/2018 Foreign Exchange Future			7.91880	0.12542	7.89590			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Call		0.12542	2,424.11590	2,550.905	19.93	0.5899	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12542	1,665.11590	1,562.905	19.93	0.4101	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12542	2,362.89280	2,488.056	19.86	0.5824	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12542	1,703.89280	1,600.056	19.86	0.4176	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12542	2,486.08540	2,614.477	20.00	0.5974	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12542	1,627.08540	1,526.477	20.00	0.4026	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 / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.39140		10.40280			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.53860		10.55200			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.67970		10.69540			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,038.07880	1,027.724	17.06	0.9718	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.27880	6.324	17.06	0.0282	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,028.31550	1,017.971	17.02	0.9707	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			5.51550	6.571	17.02	0.0293	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,047.85110	1,037.486	17.09	0.9727	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			5.05110	6.086	17.09	0.0273	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			506.02690	492.897	15.40	0.5994	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			294.02690	294.297	15.40	0.4006	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			500.74880	487.617	15.41	0.5953	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			298.74880	299.017	15.41	0.4047	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			511.34760	498.221	15.38	0.6035	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			289.34760	289.620	15.38	0.3965	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			912.27590	896.179	15.06	0.7326	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			216.87590	216.479	15.06	0.2674	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			905.45840	889.360	15.07	0.7298	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			220.05840	219.660	15.07	0.2702	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			919.12420	903.030	15.06	0.7355	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			213.72420	213.330	15.06	0.2645	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			2.58680		2.59640			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.47560		2.48760			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38850		2.39260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			4.80820	4.752	25.91	0.0536	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			378.40820	387.952	25.91	0.9464	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			4.52240	4.525	26.15	0.0510	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			388.12240	397.725	26.15	0.9490	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			5.11510	4.995	25.67	0.0564	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			368.71510	378.195	25.67	0.9436	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			53.42650	50.309	22.47	0.2646	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			285.82650	294.709	22.47	0.7354	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			51.34250	48.364	22.52	0.2564	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			293.74250	302.764	22.52	0.7436	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			49.33310	46.490	22.57	0.2483	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			301.73310	310.890	22.57	0.7517	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.61180	5.778	25.92	0.0328	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,143.01180	1,147.278	25.92	0.9672	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.41290	5.575	25.92	0.0318	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,152.81290	1,157.075	25.92	0.9682	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.81760	5.987	25.92	0.0339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,133.21760	1,137.487	25.92	0.9661	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			28.12930		28.12930			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			9.64340		9.64340			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			6.56620		6.56620			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												643 664 843.80	45,657	1,738,526
Total Options												341 759.80	1,000	9,263,868
Grand Total:												644,006,603.60	46,657	11,002,394