



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: 27/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/08/2018 Foreign Exchange Future			14.14100		14.25680			0.0000	0.00	0	0
\$ / R On 30/08/2018 Foreign Exchange Future			14.14110		14.25840			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.14200		14.26000			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.14470		14.26490			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.14740		14.27000			0.0000	0.00	0	300
\$ / R On 07/09/2018 Foreign Exchange Future			14.14960		14.27200			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.16280		14.28380			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.17160		14.29170			0.0000	364,904,528.40	25,749	502,933
\$ / R On 25/09/2018 Foreign Exchange Future			14.18920		14.30740			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.19580		14.31330			0.0000	2,839,160.00	200	2,663
\$ / R On 02/10/2018 Foreign Exchange Future			14.20320		14.32090			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.22190		14.33980			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.23120		14.34920			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.24050		14.35870			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.24610		14.36430			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.25360		14.37190			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.25740		14.37570			0.0000	456,236.80	32	3,847
\$ / R On 01/11/2018 Foreign Exchange Future			14.25930		14.37760			0.0000	0.00	0	55
\$ / R On 05/11/2018 Foreign Exchange Future			14.26700		14.38520			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.28220		14.40040			0.0000	0.00	0	70
\$ / R On 16/11/2018 Foreign Exchange Future			14.28800		14.40610			0.0000	0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Future			14.29370		14.41180			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.30130		14.41940			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.31280		14.43080			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.31470		14.43270			0.0000	0.00	0	7,004
\$ / R	On	11/12/2018	Foreign Exchange Future			14.33530		14.45350			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.34090		14.45920			0.0000	23,174,894.40	1,616	274,522
\$ / R	On	21/12/2018	Foreign Exchange Future			14.35400		14.47240			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.37270		14.49140			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.37640		14.49520			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.40640		14.52540			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.42880		14.54820			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.43070		14.55010			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.45500		14.57470			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.48310		14.60310			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.51710		14.63750			0.0000	0.00	0	8,595
\$ / R	On	27/03/2019	Foreign Exchange Future			14.53410		14.65470			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.53780		14.65850			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.54540		14.66610			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.59830		14.71960			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.65690		14.77900			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.66260		14.78490			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.68380		14.80650			0.0000	19,088,940.00	1,300	20,510
\$ / R	On	28/06/2019	Foreign Exchange Future			14.71070		14.83400			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.71650		14.83990			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.72030		14.84380			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.77410		14.89880			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.77610		14.90080			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.79910		14.92430			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.83200		14.95810			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.83820		14.96440			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.86750		14.99430			0.0000	0.00	0	10,138
\$ / R	On	30/09/2019	Foreign Exchange Future			14.89670		15.02410			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.90080		15.02830			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.96130		15.09010			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.02190		15.15180			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.02810		15.15820			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.05110		15.18160			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.08860		15.21990			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.09280		15.22420			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.15330		15.28590			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.21800		15.35190			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.24720		15.38170			0.0000	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Future			15.28270		15.41790			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.33900		15.47540			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.40990		15.54780			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.43080		15.56910			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.52680		15.66700			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63290		15.77600			0.0000	0.00	0	0
Total \$ / R Future												410,463,759.60	28,897	935,580
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			0.51240	0.001	31.37	0.0000	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,027.31240	911.001	31.37	1.0000	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			3.46790	0.387	46.56	0.0037	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			846.66790	959.387	46.56	0.9963	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			357.97460	454.778	29.65	0.8639	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			46.37460	25.878	29.65	0.1361	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Call			23.55640	14.661	32.15	0.0795	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Put			505.15640	613.561	32.15	0.9205	0.00	0	7,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			374.50980	473.060	29.94	0.8723	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			42.90980	24.160	29.94	0.1277	0.00	0	2,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			16.04550	19.415	26.87	0.1016	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			626.04550	511.415	26.87	0.8984	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			163.60360	97.259	24.44	0.3880	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			153.60360	205.259	24.44	0.6120	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,790.86220	1,908.454	42.64	0.9975	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			490.57170	379.514	25.82	0.8210	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,310.23880	2,428.102	46.16	0.9994	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.23880	0.102	46.16	0.0006	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.86220	0.454	42.64	0.0025	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			260.29030	333.471	26.29	0.7560	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			100.29030	55.471	26.29	0.2440	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,260.71480	1,142.709	31.27	0.9952	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			0.71480	0.710	31.27	0.0048	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			30.57170	37.514	25.82	0.1790	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.41000	0.023	25.70	0.0002	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,795.31000	1,674.723	25.70	0.9998	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			10.83770	10.785	19.57	0.0548	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			840.83770	718.185	19.57	0.9452	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			850.61050	727.923	19.69	0.9466	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			10.61050	10.523	19.69	0.0534	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			8.28840	8.322	20.20	0.0409	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			960.28840	837.922	20.20	0.9591	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			70.97330	97.554	20.37	0.3012	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			442.97330	347.154	20.37	0.6988	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,187.22350	1,064.630	22.82	0.9764	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			833.03540	711.046	18.72	0.9425	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			5.22350	5.030	22.82	0.0236	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			47.63850	66.945	20.00	0.2303	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			519.63850	416.545	20.00	0.7697	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,375.69910	1,253.074	24.99	0.9843	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			3.69910	3.474	24.99	0.0157	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			11.03540	11.445	18.72	0.0575	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	13/09/2018	Foreign Exchange Option	13.30	Put			16.42310	16.136	19.23	0.0623	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,000.22310	878.936	19.23	0.9377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			119.12600	91.960	23.76	0.2074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			697.42600	790.360	23.76	0.7926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			122.82020	95.131	23.69	0.2135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			681.12020	773.531	23.69	0.7865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,862.68020	1,977.988	27.72	0.9728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			14.38020	9.588	27.72	0.0272	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,449.72130	1,329.586	21.62	0.9722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			8.02130	7.986	21.62	0.0278	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,291.77170	3,171.657	30.33	0.9998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.07170	0.057	30.33	0.0002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,341.94450	1,221.929	20.98	0.9642	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			10.24450	10.329	20.98	0.0358	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			926.28640	1,026.443	24.74	0.8608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			77.98640	58.043	24.74	0.1392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,794.73490	1,674.695	23.21	0.9888	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			3.03490	3.095	23.21	0.0112	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,685.83660	1,565.850	22.77	0.9848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			4.13660	4.250	22.77	0.0152	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,697.99420	1,811.588	27.29	0.9635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			19.69420	13.188	27.29	0.0365	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,765.60590	1,879.964	27.47	0.9676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			17.30590	11.564	27.47	0.0324	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,646.32540	1,526.365	22.61	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			4.62540	4.766	22.61	0.0169	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			52.50730	70.856	18.76	0.1960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			694.20730	592.457	18.76	0.8040	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			630.75970	533.405	19.02	0.7633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			69.05970	91.805	19.02	0.2367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,731.11210	2,850.369	30.04	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.81210	1.969	30.04	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			956.96160	838.443	18.63	0.9102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			25.26160	26.843	18.63	0.0898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,804.37130	1,919.128	27.57	0.9698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			16.07130	10.728	27.57	0.0302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,542.03610	2,421.932	26.21	0.9987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.33610	0.332	26.21	0.0013	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,061.37460	942.187	19.28	0.9302	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			19.67460	20.587	19.28	0.0698	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,009.18370	2,125.643	28.10	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			10.88370	7.243	28.10	0.0210	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			22.03890	23.221	18.98	0.0783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,013.73890	894.821	18.98	0.9217	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,791.85640	2,671.754	27.22	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.15640	0.154	27.22	0.0006	0.00	0	45,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		2,442.15440	2,322.050	25.81	0.9983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		0.45440	0.450	25.81	0.0017	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		2,292.41120	2,172.308	25.21	0.9973	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		0.71120	0.708	25.21	0.0027	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		2,591.98870	2,471.885	26.41	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		0.28870	0.285	26.41	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		2,691.91280	2,571.810	26.82	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		0.21280	0.210	26.82	0.0008	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,993.41260	1,873.326	24.01	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		1.71260	1.726	24.01	0.0064	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		2,811.84700	2,691.745	27.30	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		0.14700	0.145	27.30	0.0006	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		6.44630	6.635	22.09	0.0232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		1,528.14630	1,408.235	22.09	0.9768	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		34.76600	40.942	18.27	0.1293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		826.46600	712.542	18.27	0.8707	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		6.99880	7.111	21.91	0.0248	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		1,498.69880	1,378.711	21.91	0.9752	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		1.48170	1.490	24.21	0.0056	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		2,043.18170	1,923.090	24.21	0.9944	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		2,392.22790	2,272.124	25.61	0.9980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		0.52790	0.524	25.61	0.0020	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		1,814.56760	1,694.520	23.29	0.9894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		2.86760	2.921	23.29	0.0106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		1,616.72780	1,496.792	22.49	0.9816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		5.02780	5.192	22.49	0.0184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		17.56840	18.258	19.57	0.0622	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		1,109.26840	989.859	19.57	0.9378	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,913.85600	1,793.783	23.69	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		2.15600	2.183	23.69	0.0080	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		11.20220	11.349	20.74	0.0393	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		1,302.90220	1,182.949	20.74	0.9607	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		1,420.27320	1,300.165	21.45	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		8.57320	8.565	21.45	0.0298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		6,121.70000	6,001.600	38.83	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	38.83	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		1,715.50300	1,595.499	22.89	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		3.80300	3.899	22.89	0.0140	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,893.98310	1,773.914	23.61	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		2.28310	2.314	23.61	0.0085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		1,090.08150	970.756	19.45	0.9349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		18.38150	19.156	19.45	0.0651	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		43.73660	59.585	18.59	0.1722	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		735.43660	631.185	18.59	0.8278	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		442.37260	362.561	19.89	0.6100	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		150.67260	190.961	19.89	0.3900	0.00	0	22,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			806.04340	902.107	24.24	0.8285	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			97.74340	73.707	24.24	0.1715	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			562.81270	649.109	22.98	0.7378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			154.51270	120.709	22.98	0.2622	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			306.09630	246.014	20.85	0.4660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			264.39630	324.414	20.85	0.5340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,472.84360	2,591.443	29.28	0.9907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			4.54360	3.043	29.28	0.0093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,205.72000	1,085.981	20.16	0.9506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			14.02000	14.381	20.16	0.0494	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			238.71230	294.210	20.61	0.5063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			330.41230	265.810	20.61	0.4937	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			54.40240	73.276	18.79	0.2009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			686.10240	584.876	18.79	0.7991	58,487.56	100	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			417.97850	494.366	22.03	0.6580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			209.67850	165.966	22.03	0.3420	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			120.95860	93.535	23.73	0.2104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			689.25860	781.935	23.73	0.7896	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,811.61060	1,922.334	26.51	0.9500	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			29.01060	21.534	26.51	0.0500	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,329.41050	1,212.962	18.53	0.9486	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			16.11050	17.162	18.53	0.0514	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			123.23490	154.051	19.36	0.2921	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			656.53490	569.851	19.36	0.7079	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			379.16270	321.866	20.73	0.4875	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			315.86270	376.066	20.73	0.5125	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,500.88280	2,613.003	27.47	0.9788	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			14.18280	8.803	27.47	0.0212	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,967.08630	2,075.825	26.74	0.9523	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			30.38630	21.625	26.74	0.0477	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			493.01640	569.277	21.93	0.6317	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			266.31640	225.077	21.93	0.3683	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			129.24730	161.196	19.42	0.3013	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			642.54730	556.996	19.42	0.6987	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			9.58900	8.544	18.01	0.0273	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,570.48900	1,451.744	18.01	0.9727	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			88.95500	112.230	18.45	0.2070	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			918.75500	824.130	18.45	0.7930	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			67.44100	86.737	18.14	0.1644	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,066.64100	967.937	18.14	0.8356	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			270.99550	320.584	19.50	0.3970	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			629.69550	561.084	19.50	0.6030	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,211.44690	1,108.955	17.91	0.8679	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			52.74690	68.455	17.91	0.1321	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			540.14180	614.036	20.94	0.5634	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			414.44180	370.136	20.94	0.4366	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	29/10/2018	Foreign Exchange Option	15.06	Put			951.71380	1,042.288	22.54	0.7057	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			263.61380	235.888	22.54	0.2943	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			542.89900	485.824	20.10	0.5194	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			417.19900	478.424	20.10	0.4806	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			673.33490	752.434	21.38	0.6069	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			379.03490	339.833	21.38	0.3931	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,417.14040	1,310.260	17.69	0.8986	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			41.44040	52.860	17.69	0.1014	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			265.57310	312.858	19.31	0.3723	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			711.27310	640.258	19.31	0.6277	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			214.83660	256.325	18.99	0.3275	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			790.53660	713.725	18.99	0.6725	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,700.29350	2,812.162	27.47	0.9292	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			55.99350	49.562	27.47	0.0708	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,180.22270	2,288.652	26.18	0.8945	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			85.92270	76.052	26.18	0.1055	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			31.04610	35.158	17.68	0.0717	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,598.64610	1,484.458	17.68	0.9283	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,499.65070	2,609.618	26.77	0.9100	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			74.85070	66.618	26.77	0.0900	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			10.50100	11.028	21.03	0.0219	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,495.70100	2,378.028	21.03	0.9781	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			773.47620	699.454	19.06	0.6512	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			248.27620	292.454	19.06	0.3488	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			833.65140	915.838	21.67	0.6353	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			374.05140	338.038	21.67	0.3647	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			743.71510	821.089	21.28	0.5976	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			429.81510	389.089	21.28	0.4024	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			378.64470	342.842	21.75	0.3626	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			862.54470	944.841	21.75	0.6374	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,579.39900	3,461.271	24.00	0.9939	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.29900	3.271	24.00	0.0061	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			93.63120	112.165	17.92	0.1679	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,279.73120	1,180.165	17.92	0.8321	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			757.33800	835.315	21.33	0.6024	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			423.43800	383.315	21.33	0.3976	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			10.21090	10.315	21.24	0.0191	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,746.31090	2,628.315	21.24	0.9809	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			830.92470	911.366	21.50	0.6225	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			402.72470	365.066	21.50	0.3775	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			691.07030	764.268	20.88	0.5650	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			490.47030	445.568	20.88	0.4350	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			165.95700	192.593	18.13	0.2377	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,136.75700	1,045.393	18.13	0.7623	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			398.68170	451.747	19.43	0.4144	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			751.38170	686.447	19.43	0.5856	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	30/11/2018	Foreign Exchange Option	14.25	Call			667.97720	609.181	19.83	0.5380	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			485.27720	544.481	19.83	0.4620	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,400.66150	2,506.520	25.82	0.8653	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			908.50850	833.103	18.78	0.6665	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,970.23330	3,081.883	27.28	0.9024	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			92.93330	86.583	27.28	0.0976	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			133.36150	121.220	25.82	0.1347	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			837.89490	916.214	21.32	0.6043	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			450.59490	410.914	21.32	0.3957	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,506.82530	1,403.021	17.58	0.8684	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			74.12530	88.321	17.58	0.1316	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			275.80850	318.403	18.78	0.3335	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			911.07110	837.482	18.77	0.6495	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			317.57110	362.182	18.77	0.3505	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,038.92230	1,122.999	21.76	0.6455	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			412.42230	378.299	21.76	0.3545	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			239.36900	273.428	18.27	0.2923	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,042.86900	958.728	18.27	0.7077	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,519.75870	1,614.665	23.29	0.7443	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			283.25870	259.965	23.29	0.2557	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,899.85770	3,008.993	26.50	0.8848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			119.05770	109.893	26.50	0.1152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,582.16620	1,476.705	17.43	0.8666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			82.96620	95.805	17.43	0.1334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			425.56640	390.853	21.71	0.3599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,036.36640	1,119.953	21.71	0.6401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,504.88450	1,403.501	17.54	0.8489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			95.68450	112.601	17.54	0.1511	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			422.90310	388.426	21.73	0.3580	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,043.70310	1,127.526	21.73	0.6420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			420.25820	386.019	21.76	0.3562	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,051.05820	1,135.119	21.76	0.6438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,556.38600	1,651.617	23.36	0.7455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			285.58600	262.517	23.36	0.2545	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			781.91180	717.952	19.38	0.5791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			442.71180	497.052	19.38	0.4209	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,264.57120	1,354.161	22.46	0.6926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			353.77120	325.062	22.46	0.3074	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			392.48180	360.624	22.03	0.3362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,133.28180	1,219.724	22.03	0.6638	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			611.53290	561.189	20.29	0.4824	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			652.33290	720.289	20.29	0.5176	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,282.75840	1,188.843	17.89	0.7871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			153.55840	177.943	17.89	0.2129	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,457.22460	1,550.718	23.06	0.7291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			306.42460	281.618	23.06	0.2709	0.00	0	4,428

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	14.24	Call			723.70000	664.048	19.66	0.5475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			504.50000	563.148	19.66	0.4525	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,375.98380	1,467.927	22.81	0.7145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			325.18380	298.827	22.81	0.2855	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,904.38820	2,003.747	24.22	0.7958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			223.58820	204.647	24.22	0.2042	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			548.47270	503.245	20.71	0.4428	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			759.27270	832.345	20.71	0.5572	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,058.43140	1,142.728	21.78	0.6457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			417.63140	383.628	21.78	0.3543	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,290.35530	1,196.151	17.88	0.7895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			151.15530	175.251	17.88	0.2105	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			742.64720	681.570	19.57	0.5580	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			483.44720	540.670	19.57	0.4420	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,275.04000	2,378.683	25.08	0.8368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			174.24000	159.583	25.08	0.1632	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			762.04930	699.535	19.48	0.5685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			462.84930	518.635	19.48	0.4315	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,657.23640	1,753.491	23.63	0.7612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			266.43640	244.391	23.63	0.2388	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,440.87210	1,534.064	23.01	0.7262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			310.07210	284.964	23.01	0.2738	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			988.31080	910.639	18.52	0.6795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			279.11080	319.740	18.52	0.3205	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			766.97230	704.098	19.45	0.5711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			457.77230	513.198	19.45	0.4289	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,708.12190	1,804.598	23.76	0.7688	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			257.32190	235.498	23.76	0.2312	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			792.01900	727.330	19.34	0.5844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			432.81900	486.430	19.34	0.4156	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,335.87190	1,426.999	22.68	0.7068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			335.07190	307.899	22.68	0.2932	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			719.03280	659.737	19.69	0.5449	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			509.83280	568.837	19.69	0.4551	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			564.69270	627.182	19.92	0.4806	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			673.89270	618.082	19.92	0.5194	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,087.82920	1,002.196	18.23	0.7198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			228.62920	261.296	18.23	0.2802	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			845.62310	922.346	21.04	0.5857	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			504.82310	463.246	21.04	0.4143	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,014.21980	933.981	18.43	0.6904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			265.01980	303.081	18.43	0.3096	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			581.67850	645.348	19.99	0.4882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			660.87850	606.248	19.99	0.5118	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,591.10480	1,484.955	17.42	0.8685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			81.90480	94.055	17.42	0.1315	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	14/12/2018	Foreign Exchange Option	13.70	Call			1,020.77070	939.897	18.41	0.6932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			261.57070	298.997	18.41	0.3068	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			778.85890	852.794	20.79	0.5639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			538.05890	493.694	20.79	0.4361	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,241.06860	2,125.513	18.54	0.9459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			31.86860	34.613	18.54	0.0541	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,367.93370	1,459.715	22.78	0.7129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			327.13370	300.615	22.78	0.2871	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,784.27960	1,881.936	23.94	0.7798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			243.47960	222.836	23.94	0.2202	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,288.89700	2,173.066	18.63	0.9494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			29.69700	32.166	18.63	0.0506	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			963.96340	887.799	18.62	0.6686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			294.76340	336.899	18.62	0.3314	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			992.73480	1,074.876	21.56	0.6286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			441.93480	405.776	21.56	0.3714	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,351.87490	1,443.330	22.73	0.7099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			331.07490	304.230	22.73	0.2901	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			290.79960	332.561	18.59	0.3287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			969.99960	893.461	18.59	0.6713	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			553.50040	615.301	19.87	0.4756	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			682.70040	626.201	19.87	0.5244	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,836.67590	1,724.565	17.76	0.9060	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			57.47590	63.665	17.76	0.0940	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,506.58530	1,600.965	23.21	0.7374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			295.78530	271.865	23.21	0.2626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,193.67460	1,103.330	18.04	0.7580	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			184.47460	212.430	18.04	0.2420	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,531.43180	1,626.240	23.28	0.7415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			290.63180	267.140	23.28	0.2585	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			727.09310	798.701	20.59	0.5458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			566.29310	519.601	20.59	0.4542	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,384.95450	2,268.639	18.81	0.9558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			25.75450	27.738	18.81	0.0442	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,095.57000	1,181.023	21.91	0.6549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			404.77000	371.923	21.91	0.3451	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			720.72900	792.039	20.56	0.5435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			569.92900	522.939	20.56	0.4565	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,462.15260	2,345.503	18.96	0.9604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			22.95260	24.603	18.96	0.0396	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,367.72280	1,270.717	17.76	0.8125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			128.52280	149.817	17.76	0.1875	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,481.49740	2,364.771	18.99	0.9615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			22.29740	23.871	18.99	0.0385	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			811.96240	887.308	20.91	0.5749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			521.16240	478.208	20.91	0.4251	0.00	0	127,100

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	14.60	Put			714.38890	785.400	20.54	0.5412	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			573.58890	526.300	20.54	0.4588	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,463.83300	1,363.686	17.61	0.8386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			104.63300	122.786	17.61	0.1614	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			616.37230	682.371	20.14	0.5030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			635.57230	583.271	20.14	0.4970	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			447.70190	502.405	19.41	0.4236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			776.90190	713.305	19.41	0.5764	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			872.94000	950.742	21.14	0.5942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			492.14000	451.642	21.14	0.4058	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,772.28050	1,660.953	17.63	0.8977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			63.08050	70.053	17.63	0.1023	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,578.47250	2,461.401	19.18	0.9666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			19.27250	20.501	19.18	0.0334	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			135.04460	157.164	17.79	0.1943	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,344.24460	1,248.064	17.79	0.8057	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,724.63760	2,607.155	19.45	0.9731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			15.43760	16.255	19.45	0.0269	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			198.50160	227.999	18.10	0.2546	0.00	0	30,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,157.70160	1,068.899	18.10	0.7454	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			362.38370	410.472	18.99	0.3752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			871.58370	801.372	18.99	0.6248	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,882.95370	1,770.324	17.85	0.9117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			53.75370	59.424	17.85	0.0883	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			385.11420	435.054	19.10	0.3887	0.00	0	34,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			844.31420	775.954	19.10	0.6113	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			124.29690	145.053	17.73	0.1830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,383.49690	1,285.953	17.73	0.8170	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			985.52970	1,067.426	21.54	0.6266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			444.72970	408.326	21.54	0.3734	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,117.41490	2,002.681	18.30	0.9357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			38.21490	41.781	18.30	0.0643	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,832.28790	2,714.572	19.65	0.9771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			13.08790	13.672	19.65	0.0229	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			298.76090	341.265	18.64	0.3342	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			957.96090	882.165	18.64	0.6658	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			87.33610	103.031	17.48	0.1411	0.00	0	146,370
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,546.53610	1,443.931	17.48	0.8589	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,741.86430	1,838.872	23.84	0.7737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			251.06430	229.772	23.84	0.2263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			907.56520	986.683	21.26	0.6046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			476.76520	437.583	21.26	0.3954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			45.07430	49.556	18.09	0.0750	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,004.27430	1,890.456	18.09	0.9250	0.00	0	228,616
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			762.82840	835.085	20.58	0.5493	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			575.22840	529.085	20.58	0.4507	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	21/12/2018	Foreign Exchange Option	13.20	Put			131.80290	153.117	17.67	0.1865	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,404.20290	1,307.117	17.67	0.8135	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			821.65520	896.437	20.80	0.5689	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			544.05520	500.437	20.80	0.4311	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,326.90880	1,232.563	17.80	0.7911	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			154.50880	178.563	17.80	0.2089	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,595.26140	1,491.200	17.30	0.8504	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			103.86140	118.500	17.30	0.1496	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			517.16810	575.249	19.37	0.4401	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			788.56810	727.949	19.37	0.5599	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			774.49400	714.846	19.44	0.5526	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			533.09400	592.146	19.44	0.4474	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,214.52940	3,327.532	26.89	0.8842	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			125.92940	120.232	26.89	0.1158	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,608.57440	2,714.233	25.23	0.8486	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			169.97440	156.933	25.23	0.1514	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			507.07170	467.901	21.08	0.3968	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			975.67170	1,055.201	21.08	0.6032	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			320.47640	364.388	18.44	0.3338	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,011.87640	937.088	18.44	0.6662	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			92.81570	103.910	17.30	0.1337	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,688.01570	1,580.310	17.30	0.8663	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			77.00150	86.074	17.42	0.1083	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,942.40150	1,832.474	17.42	0.8917	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			123.55050	138.603	17.25	0.1550	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,721.75050	1,617.403	17.25	0.8450	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,682.90200	1,579.579	17.24	0.8364	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			132.80200	148.879	17.24	0.1636	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			648.06720	710.034	19.52	0.4635	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			818.16720	760.734	19.52	0.5365	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			876.81830	815.280	19.24	0.5647	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			576.71830	634.580	19.24	0.4353	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,130.81910	1,212.140	21.10	0.6075	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			550.91910	512.840	21.10	0.3925	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			100.47560	112.908	17.27	0.1309	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,860.57560	1,753.608	17.27	0.8691	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,122.37080	1,202.155	20.91	0.5927	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			597.07080	557.155	20.91	0.4073	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,758.92870	1,658.073	17.23	0.8269	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			155.82870	174.973	17.23	0.1731	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,256.54980	1,339.073	21.11	0.6091	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			589.64980	552.173	21.11	0.3909	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			762.11850	827.114	19.65	0.4794	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			845.21850	790.214	19.65	0.5206	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			123.88220	139.617	17.11	0.1456	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,896.98220	1,792.717	17.11	0.8544	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		963.40790	900.667	19.10	0.5743	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		610.30790	667.567	19.10	0.4257	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,616.35560	2,501.285	16.28	0.9438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		38.85560	44.185	16.28	0.0562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,315.79370	4,195.231	20.38	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.29370	8.131	20.38	0.0103	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,113.79830	1,044.454	18.58	0.6199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		526.29830	577.354	18.58	0.3801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,860.66890	2,743.562	16.05	0.9634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		23.16890	26.462	16.05	0.0366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,999.65680	1,893.938	16.92	0.8612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		122.15680	136.838	16.92	0.1388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		289.25460	320.406	17.66	0.2593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,476.75460	1,387.506	17.66	0.7407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,154.04640	3,033.219	16.22	0.9765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		16.54640	16.119	16.22	0.0235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,221.20470	1,300.090	20.80	0.5866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		658.70470	617.190	20.80	0.4134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,917.89420	2,800.413	15.99	0.9671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		20.39420	23.313	15.99	0.0329	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		756.77690	819.801	19.45	0.4641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		914.27690	856.901	19.45	0.5359	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		655.39400	713.529	19.09	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		992.89400	930.629	19.09	0.5703	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,282.68530	1,201.531	18.02	0.6812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		395.18530	434.431	18.02	0.3188	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,056.64310	1,130.424	20.35	0.5486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		734.14310	687.524	20.35	0.4514	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,216.59460	1,140.454	18.20	0.6588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		439.09460	483.354	18.20	0.3412	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,469.96100	1,380.971	17.67	0.7388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		292.46100	323.871	17.67	0.2612	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,402.03330	1,486.046	21.28	0.6229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		589.53330	553.146	21.28	0.3771	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,200.14020	1,278.408	20.75	0.5820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		667.64020	625.508	20.75	0.4180	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,469.45050	1,555.016	21.46	0.6352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		566.95050	532.116	21.46	0.3648	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,246.54870	2,136.238	16.65	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		79.04870	89.138	16.65	0.0992	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,806.36370	1,705.193	17.14	0.8232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		168.86370	188.093	17.14	0.1768	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,211.69840	2,101.960	16.69	0.8957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		84.19840	94.860	16.69	0.1043	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,193.23840	1,119.534	18.28	0.6505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		455.73840	502.433	18.28	0.3495	0.00	0	720

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	14.28	Call			1,002.05570	939.234	19.05	0.5742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			644.55570	702.134	19.05	0.4258	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,740.22920	2,842.371	24.05	0.7930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			297.72920	279.471	24.05	0.2070	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			931.15950	872.717	19.37	0.5434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			733.65950	795.617	19.37	0.4566	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,749.04920	2,851.270	24.06	0.7938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			296.54920	278.370	24.06	0.2062	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,885.60610	1,782.462	17.04	0.8396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			148.10610	165.362	17.04	0.1604	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,139.68680	1,068.900	18.48	0.6301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			502.18680	551.800	18.48	0.3699	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,115.39960	3,223.144	24.80	0.8206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			252.89960	240.244	24.80	0.1794	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			893.62610	837.395	19.55	0.5266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			786.12610	850.295	19.55	0.4734	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,409.47380	1,493.660	21.30	0.6243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			586.97380	550.760	21.30	0.3757	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,324.52420	2,422.311	23.28	0.7535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			362.02420	339.411	23.28	0.2465	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			782.56640	732.768	20.09	0.4749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			965.06640	1,035.668	20.09	0.5251	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,741.05770	1,832.122	22.13	0.6790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			488.55770	459.222	22.13	0.3210	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			624.31950	585.338	21.03	0.3956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,306.81950	1,388.238	21.03	0.6044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			621.55060	582.783	21.05	0.3941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,314.05060	1,395.683	21.05	0.6059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			627.10280	587.910	21.01	0.3970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,299.60280	1,380.810	21.01	0.6030	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			53.32240	57.978	16.15	0.0698	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,498.02240	2,382.078	16.15	0.9302	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			176.82760	196.353	17.10	0.1790	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,835.32760	1,734.153	17.10	0.8210	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			882.45910	948.195	19.76	0.4937	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			870.95910	815.995	19.76	0.5063	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,048.93450	983.837	18.94	0.5833	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			640.43450	696.037	18.94	0.4167	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,395.71220	1,478.154	21.16	0.6128	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			624.21220	585.954	21.16	0.3872	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			189.94510	211.671	17.13	0.1879	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,806.04510	1,707.071	17.13	0.8121	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,547.45800	1,629.513	21.20	0.6172	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			657.05800	617.813	21.20	0.3828	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			340.14000	371.031	17.57	0.2678	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,569.74000	1,479.331	17.57	0.7322	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,014.68710	1,081.475	19.85	0.5077	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			894.28710	839.775	19.85	0.4923	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,137.01120	1,070.321	18.76	0.5924	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			667.41120	722.021	18.76	0.4076	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			174.18220	194.705	16.79	0.1698	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,973.78220	1,873.005	16.79	0.8302	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,913.32380	1,814.303	16.92	0.8170	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			193.72380	216.003	16.92	0.1830	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,697.78770	1,779.986	21.28	0.6213	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			686.78770	646.886	21.28	0.3787	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			251.16540	277.478	17.07	0.2092	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,890.16540	1,794.378	17.07	0.7908	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,989.38170	1,891.435	16.81	0.8139	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			210.38170	234.535	16.81	0.1861	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,147.20910	1,214.836	19.98	0.5198	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			916.20910	861.736	19.98	0.4802	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,222.01150	1,152.616	18.64	0.6005	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			693.01150	745.716	18.64	0.3995	0.00	0	250
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			51.04840	62.209	15.18	0.0686	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,695.94840	2,584.809	15.18	0.9314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			763.71020	719.460	20.90	0.4060	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			569.70930	612.339	18.08	0.3501	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,396.20930	1,316.139	18.08	0.6499	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,801.75760	1,884.990	21.40	0.6284	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			688.25760	648.791	21.40	0.3716	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,209.77180	1,140.900	18.78	0.5858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			505.40790	543.353	17.88	0.3246	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,526.28480	1,603.552	20.79	0.5855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			782.78480	737.352	20.79	0.4145	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,859.08850	1,762.561	17.19	0.7737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			292.58850	318.761	17.19	0.2263	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,577.21020	1,655.660	20.90	0.5940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,022.45960	962.233	19.61	0.5139	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,039.09440	1,937.489	16.65	0.8170	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			212.59440	233.689	16.65	0.1830	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			256.87580	280.872	16.96	0.2078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,933.37580	1,834.671	16.96	0.7922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,481.90790	1,397.154	17.88	0.6754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			154.46060	171.332	16.17	0.1468	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,710.75540	1,792.131	21.20	0.6150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			717.25540	675.931	21.20	0.3850	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,137.18060	4,013.714	18.26	0.9787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			20.68060	19.914	18.26	0.0213	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,035.95960	1,098.433	19.61	0.4861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,596.76820	2,483.528	15.19	0.9171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			70.26820	79.728	15.19	0.0829	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			889.23970	947.905	19.19	0.4494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,115.73970	1,051.705	19.19	0.5506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,210.96060	2,105.132	16.17	0.8532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			768.80400	822.858	18.80	0.4158	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,200.86000	1,132.435	18.82	0.5826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			774.36000	828.635	18.82	0.4174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			763.27180	817.100	18.78	0.4142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			796.75850	851.923	18.89	0.4239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,183.25850	1,115.723	18.89	0.5761	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,452.86420	1,369.332	17.94	0.6669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			526.36420	565.532	17.94	0.3331	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,205.30400	1,136.658	18.80	0.5842	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,837.26330	1,919.931	21.37	0.6253	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			711.26330	670.631	21.37	0.3747	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			222.06110	247.380	16.66	0.1872	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,056.06110	1,958.080	16.66	0.8128	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,270.05790	1,338.786	20.11	0.5300	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			934.05790	879.486	20.11	0.4700	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,297.25610	1,225.440	18.54	0.6074	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			713.25610	764.740	18.54	0.3926	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			283.28890	311.490	17.05	0.2184	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,933.18890	1,837.990	17.05	0.7816	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,214.77270	2,301.783	22.05	0.6708	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			618.57270	582.083	22.05	0.3292	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,769.49270	1,674.149	17.41	0.7398	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			375.69270	403.849	17.41	0.2602	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,383.65040	1,309.044	18.44	0.6150	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			734.85040	784.944	18.44	0.3850	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,984.27370	2,067.199	21.44	0.6276	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			743.07370	701.299	21.44	0.3724	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			236.42800	259.912	16.46	0.1876	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,135.22800	2,034.012	16.46	0.8124	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,401.63340	1,471.222	20.21	0.5382	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			960.43340	905.322	20.21	0.4618	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			317.24950	345.257	17.04	0.2264	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,978.04950	1,881.357	17.04	0.7736	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			869.14540	922.871	18.80	0.4167	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,313.44540	1,241.971	18.80	0.5833	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,150.03540	2,234.494	21.66	0.6417	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			724.33540	683.594	21.66	0.3583	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,539.27150	1,610.223	20.37	0.5475	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			977.37150	922.223	20.37	0.4525	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,461.80490	1,384.405	18.37	0.6214	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			753.70490	802.405	18.37	0.3786	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,138.51500	2,222.064	21.56	0.6316	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			766.61500	724.064	21.56	0.3684	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	30/08/2019	Foreign Exchange Option	13.00	Put		244.76200	266.653	16.22	0.1864	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,202.86200	2,098.653	16.22	0.8136	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		348.56270	379.024	17.03	0.2334	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,022.96270	1,927.224	17.03	0.7666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,274.31080	4,145.800	17.12	0.9733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		30.01080	28.299	17.12	0.0267	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,605.92670	2,495.943	14.72	0.8893	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		111.62670	128.443	14.72	0.1107	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,796.01220	1,873.105	20.87	0.5782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		920.31220	870.605	20.87	0.4218	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,568.00820	1,639.631	20.41	0.5435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,012.30820	957.131	20.41	0.4565	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,655.38000	1,568.540	17.97	0.6663	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		631.08000	671.041	17.97	0.3337	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,866.73170	2,959.431	22.75	0.6965	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		631.03170	596.931	22.75	0.3035	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,961.35940	1,868.023	17.35	0.7426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		417.05940	450.523	17.35	0.2574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,955.75310	1,861.803	17.36	0.7412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		421.45310	454.303	17.36	0.2588	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,966.98920	1,874.256	17.33	0.7441	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		412.68920	446.756	17.33	0.2559	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		802.48660	760.478	21.76	0.3686	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,278.38660	2,363.778	21.76	0.6314	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		249.27160	276.797	16.11	0.1859	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,273.37160	2,173.497	16.11	0.8141	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,665.43190	1,739.772	20.60	0.5518	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		1,009.53190	956.472	20.60	0.4482	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,546.20720	1,469.825	18.40	0.6281	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		772.10720	823.125	18.40	0.3719	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		368.26330	410.029	17.09	0.2384	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,066.56330	1,980.829	17.09	0.7616	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,813.42070	1,891.397	20.87	0.5584	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,033.52070	982.697	20.87	0.4416	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,632.65850	1,554.935	18.45	0.6343	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		792.55850	843.635	18.45	0.3657	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,441.60590	2,529.618	22.00	0.6335	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		831.70590	790.918	22.00	0.3665	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		408.13260	449.348	17.21	0.2459	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,108.23260	2,020.648	17.21	0.7541	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,352.80370	2,253.404	16.14	0.8131	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		262.70370	292.104	16.14	0.1869	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,710.60160	1,632.864	18.48	0.6399	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		808.80160	860.964	18.48	0.3601	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,579.54630	2,669.933	22.18	0.6339	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		861.34630	821.833	22.18	0.3661	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	29/11/2019	Foreign Exchange Option	13.00	Put			274.55320	310.549	16.28	0.1886	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,426.35320	2,332.449	16.28	0.8114	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,938.74960	2,019.382	21.08	0.5622	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,060.54960	1,011.282	21.08	0.4378	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			441.85540	483.741	17.27	0.2508	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,160.05540	2,071.841	17.27	0.7492	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,330.09190	5,427.427	26.42	0.7867	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			511.69190	478.527	26.42	0.2133	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,363.16130	3,239.124	14.60	0.9334	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			71.56130	78.024	14.60	0.0666	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,064.43750	1,976.596	17.68	0.7199	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			793.69920	758.958	22.80	0.3356	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,157.52610	1,104.473	20.78	0.4643	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,785.92610	1,863.373	20.78	0.5357	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			542.83750	585.496	17.68	0.2801	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,154.54930	1,101.648	20.79	0.4633	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,792.94930	1,870.548	20.79	0.5367	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,160.51980	1,107.307	20.77	0.4653	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,778.91980	1,856.207	20.77	0.5347	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,992.09920	3,087.858	22.80	0.6644	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,078.31550	2,161.584	21.28	0.5663	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,088.21550	1,040.184	21.28	0.4337	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,794.64530	1,718.717	18.53	0.6456	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			824.74530	880.117	18.53	0.3544	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,724.08380	2,816.855	22.34	0.6338	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			893.98380	855.455	22.34	0.3662	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			292.00490	330.118	16.43	0.1902	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,511.90490	2,418.718	16.43	0.8098	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			477.26090	520.403	17.38	0.2556	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,211.46090	2,123.203	17.38	0.7444	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			512.04880	554.983	17.46	0.2600	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,257.94880	2,168.283	17.46	0.7400	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			545.45110	590.152	17.55	0.2638	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,307.35110	2,218.152	17.55	0.7362	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,447.21660	1,388.502	20.49	0.5132	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,685.51660	1,761.302	20.49	0.4868	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,443.85250	1,385.280	20.50	0.5122	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,692.15250	1,768.080	20.50	0.4878	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,450.58320	1,391.733	20.48	0.5141	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,678.88320	1,754.533	20.48	0.4859	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			577.43340	625.615	17.64	0.2672	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,355.33340	2,268.315	17.64	0.7328	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			608.27380	658.059	17.71	0.2706	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,393.67380	2,307.059	17.71	0.7294	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			642.08190	692.779	17.77	0.2730	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,449.88190	2,362.679	17.77	0.7270	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,417.34240	1,493.598	19.88	0.4219	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,812.69200	1,750.722	19.89	0.5772	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,423.59200	1,499.922	19.89	0.4228	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,820.20400	1,758.093	19.87	0.5791	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,411.10400	1,487.293	19.87	0.4209	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,816.44240	1,754.398	19.88	0.5781	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,554.55100	1,632.802	20.09	0.4303	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,851.55100	1,789.602	20.09	0.5697	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,975.10330	1,910.684	20.07	0.5812	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,559.10330	1,637.784	20.07	0.4188	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,982.60540	1,918.035	20.04	0.5829	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,546.60540	1,625.135	20.04	0.4171	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,978.84480	1,914.355	20.05	0.5821	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,552.84480	1,631.455	20.05	0.4179	0.00	0	0
Total \$ / R Option												58,487.56	100	4,452,555
Total \$ / R												410,522,247.16	28,997	5,388,135
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.17160		14.29170			0.0000	0.00	0	338
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.34090		14.45920			0.0000	57,363.60	4	75
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.51710		14.63750			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.68380		14.80650			0.0000	0.00	0	0
Total \$ / R MAXI Future												57,363.60	4	413
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			43,620.81720	35,709.872	19.92	0.6041	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			15,450.81720	19,549.872	19.92	0.3959	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			43,010.47300	35,169.831	19.95	0.5982	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			15,840.47300	20,009.831	19.95	0.4018	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			44,237.25980	36,256.074	19.89	0.6100	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			15,067.25980	19,096.074	19.89	0.3900	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			150,658.53330	160,096.456	23.21	0.7374	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			29,578.53330	27,186.456	23.21	0.2626	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			39,248.18150	36,062.427	22.03	0.3362	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			113,328.18150	121,972.427	22.03	0.6638	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			39,007.46870	35,840.965	22.06	0.3344	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			114,087.46870	122,750.965	22.06	0.6656	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			39,490.58320	36,285.172	22.01	0.3379	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			112,570.58320	121,195.172	22.01	0.6621	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			111,893.01640	104,929.858	18.56	0.6220	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			52,143.01640	57,219.858	18.56	0.3780	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			112,926.37910	105,905.300	18.52	0.6260	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			51,176.37910	56,195.300	18.52	0.3740	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			112,408.53240	105,416.224	18.54	0.6240	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			51,658.53240	56,706.224	18.54	0.3760	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			120,530.40410	113,665.818	18.80	0.5842	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			76,880.40410	82,285.818	18.80	0.4158	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	14.38	Call			120,086.00350	113,243.492	18.82	0.5826	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			77,436.00350	82,863.492	18.82	0.4174	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			120,977.17530	114,089.964	18.78	0.5858	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			76,327.17530	81,709.964	18.78	0.4142	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												57,363.60	4	413
£ / R	On	17/09/2018	Foreign Exchange Future			18.27570		18.39080			0.0000	0.00	0	198,020
£ / R	On	28/09/2018	Foreign Exchange Future			18.31540		18.42640			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			18.37060		18.48210			0.0000	0.00	0	3
£ / R	On	14/12/2018	Foreign Exchange Future			18.56660		18.67860			0.0000	0.00	0	205,078
£ / R	On	18/03/2019	Foreign Exchange Future			18.88390		18.99780			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.18540		19.30180			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			19.51800		19.63970			0.0000	0.00	0	4,645
Total £ / R Future												0.00	0	418,848
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			409.20280	338.448	18.62	0.5215	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			268.40280	312.748	18.62	0.4785	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			403.92680	333.752	18.64	0.5166	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			273.12680	318.052	18.64	0.4834	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			414.52750	343.193	18.61	0.5264	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			263.72750	307.493	18.61	0.4736	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			893.03870	800.739	17.83	0.7665	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			116.63870	135.339	17.83	0.2335	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			885.42960	793.459	17.84	0.7631	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			119.02960	138.059	17.84	0.2369	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			900.68210	808.054	17.82	0.7699	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			114.28210	132.654	17.82	0.2301	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			893.03890	968.281	19.78	0.6867	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			295.13890	258.882	19.78	0.3133	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,026.41410	951.588	17.66	0.6181	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			467.81410	504.988	17.66	0.3819	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,020.72460	946.151	17.67	0.6159	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			472.12460	509.551	17.67	0.3841	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,032.12690	957.048	17.65	0.6203	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			463.52690	500.448	17.65	0.3797	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,538.99070	1,452.742	17.25	0.6689	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			541.19070	568.842	17.25	0.3311	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,825.66080	2,913.028	20.67	0.7723	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			383.46080	356.928	20.67	0.2277	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,366.05780	1,287.338	17.50	0.6201	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			668.25780	703.438	17.50	0.3799	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,360.62380	1,282.101	17.51	0.6185	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			672.82380	708.201	17.51	0.3815	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,371.50930	1,292.598	17.50	0.6218	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	18.29	Put			663.70930	698.698	17.50	0.3782	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,597.68790	1,518.730	18.15	0.6035	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			925.88790	963.330	18.15	0.3965	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,592.64470	1,513.846	18.16	0.6022	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			930.84470	968.446	18.16	0.3978	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,602.74520	1,523.628	18.14	0.6047	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			920.94520	958.228	18.14	0.3953	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,902.12720	1,820.296	18.49	0.6118	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,092.42720	1,132.296	18.49	0.3882	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,912.09520	1,829.978	18.48	0.6139	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,082.39520	1,121.978	18.48	0.3861	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,907.10910	1,825.131	18.48	0.6128	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,087.40910	1,127.131	18.48	0.3872	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												0.00	0	419,848
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12750		0.12840			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12778		0.12867			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13013		0.13102			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13279		0.13369			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13532		0.13624			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			909.40370	824.074	38.90	0.8349	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			69.40370	74.074	38.90	0.1651	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			266.96490	215.938	38.33	0.3919	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			426.96490	465.938	38.33	0.6081	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,843.47310	1,753.190	39.48	0.9890	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			3.47310	3.190	39.48	0.0110	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			228.89030	181.671	22.59	0.3858	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			361.49030	403.371	22.59	0.6142	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			78.09490	49.073	30.40	0.1120	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,210.69490	1,270.773	30.40	0.8880	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			883.43730	790.846	16.74	0.9435	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			16.03730	12.546	16.74	0.0565	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,226.18390	1,159.655	18.26	0.8056	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			123.98390	146.655	18.26	0.1944	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			661.26710	615.910	21.50	0.5268	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			559.06710	602.910	21.50	0.4732	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,123.61970	2,032.131	17.67	0.9631	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			21.41970	19.131	17.67	0.0369	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,697.37890	1,617.839	21.99	0.7580	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			328.07890	338.439	21.99	0.2420	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,093.38240	1,032.098	22.68	0.5833	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			724.08240	752.698	22.68	0.4167	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,479.62900	2,389.998	21.29	0.8971	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			110.32900	110.598	21.29	0.1029	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,289.03750	1,242.065	20.19	0.6226	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			665.53750	710.465	20.19	0.3774	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			895.72920	856.076	21.94	0.4698	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,272.22920	1,324.476	21.94	0.5302	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,853.93440	1,786.516	17.58	0.8006	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			230.43440	254.917	17.58	0.1994	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.51860		16.60020			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.53350		16.61410			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.55590		16.63490			0.0000	99,335.40	6	97,871
€ / R	On	25/09/2018	Foreign Exchange Future			16.58670		16.66350			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.86970		16.94660			0.0000	16,869,700.00	1,000	37,775
€ / R	On	18/03/2019	Foreign Exchange Future			17.21680		17.29640			0.0000	0.00	0	4,716
€ / R	On	14/06/2019	Foreign Exchange Future			17.54960		17.63150			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.78800		17.87190			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.90740		17.99100			0.0000	0.00	0	0
Total € / R Future												16,969,035.40	1,006	145,652
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			10.43380	8.862	18.64	0.0405	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			990.63380	907.462	18.64	0.9595	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			13.34660	10.912	16.84	0.0463	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,007.44660	924.412	16.84	0.9537	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			73.01070	81.168	17.59	0.2031	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			387.94840	427.788	19.78	0.5927	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			262.84840	223.688	19.78	0.4073	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.70350	2.730	28.22	0.0076	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			161.75710	134.263	21.26	0.2676	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			636.85710	688.363	21.26	0.7324	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,386.18090	2,307.111	23.88	0.9959	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1.28090	1.211	23.88	0.0041	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			707.91070	637.068	17.59	0.7969	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			644.62260	696.419	21.30	0.7357	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			164.02330	136.238	21.21	0.2709	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			629.12330	680.338	21.21	0.7291	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			830.40310	756.175	17.23	0.8587	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			45.50310	50.275	17.23	0.1413	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,928.80350	3,006.830	28.22	0.9924	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,996.95300	5,075.722	40.46	0.9966	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.85300	1.622	40.46	0.0034	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,135.07870	3,056.048	26.23	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.17870	0.148	26.23	0.0005	0.00	0	29,734

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			159.52260	132.319	21.30	0.2643	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			124.44070	139.540	17.97	0.2658	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			697.94070	636.240	17.97	0.7342	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,353.38470	1,409.178	20.84	0.6785	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			404.44520	383.122	20.80	0.3246	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,337.84520	1,393.422	20.80	0.6754	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			402.20610	380.993	20.82	0.3231	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,345.60610	1,401.293	20.82	0.6769	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			399.98470	378.878	20.84	0.3215	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,535.59200	1,477.066	16.58	0.7221	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			369.19200	390.266	16.58	0.2779	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			326.22480	345.324	16.47	0.2552	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,622.62480	1,562.124	16.47	0.7448	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,529.03780	1,470.668	16.59	0.7203	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			372.63780	393.868	16.59	0.2797	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,522.50340	1,464.285	16.60	0.7185	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			376.10340	397.485	16.60	0.2815	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,465.16140	1,418.780	17.05	0.6314	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			703.66140	739.180	17.05	0.3686	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,460.23560	1,413.995	17.06	0.6299	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			708.73560	744.395	17.06	0.3701	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,470.09930	1,423.583	17.03	0.6329	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			698.59930	733.983	17.03	0.3671	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			382.48630	400.030	15.94	0.2287	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,224.38630	2,158.030	15.94	0.7713	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,549.21340	2,610.088	20.49	0.6533	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			771.11340	748.088	20.49	0.3467	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,082.91220	2,020.886	16.14	0.7433	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			451.01220	472.886	16.14	0.2567	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,210.51590	1,255.305	17.98	0.4491	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,419.16960	1,380.153	17.95	0.5533	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,198.16960	1,242.753	17.95	0.4467	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,415.33250	1,376.423	17.97	0.5521	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,204.33250	1,249.023	17.97	0.4479	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,411.51590	1,372.705	17.98	0.5509	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												16,969,035.40	1,006	561,308
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.40920		10.48130			0.0000	0.00	0	11,333
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.53810		10.60840			0.0000	0.00	0	11,820
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.67710		10.74810			0.0000	0.00	0	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.81180		10.88460			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,592
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			27.73410	20.167	19.86	0.0895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			656.43410	720.967	19.86	0.9105	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			26.89980	19.589	19.92	0.0871	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			665.59980	730.389	19.92	0.9129	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			26.09070	19.028	19.98	0.0848	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			674.79070	739.828	19.98	0.9152	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,011.03080	1,066.489	18.11	0.7952	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			132.35710	117.208	18.05	0.2090	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			993.95710	1,049.108	18.05	0.7910	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			130.88400	115.890	18.08	0.2069	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,002.48400	1,057.790	18.08	0.7931	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			129.43080	114.589	18.11	0.2048	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			292.20940	309.721	14.41	0.3691	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			674.66770	621.471	14.43	0.6274	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			296.56770	314.371	14.43	0.3726	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			685.98510	632.209	14.39	0.6344	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			287.88510	305.109	14.39	0.3656	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			680.30940	626.821	14.41	0.6309	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			675.21150	711.206	15.63	0.5241	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			546.10940	509.525	15.65	0.4734	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			681.50940	717.725	15.65	0.5266	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			553.53520	516.507	15.61	0.4784	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			668.93520	704.707	15.61	0.5216	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			549.81150	513.006	15.63	0.4759	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,592
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.07180		11.11050			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.22450		11.26350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,648.78900	1,609.537	16.83	0.9585	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			18.28900	17.737	16.83	0.0415	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,639.07510	1,599.816	16.79	0.9579	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			18.57510	18.016	16.79	0.0421	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,658.50680	1,619.263	16.87	0.9592	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			18.00680	17.463	16.87	0.0408	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			817.46980	787.875	15.39	0.6736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			283.96980	293.375	15.39	0.3264	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			811.62170	782.169	15.41	0.6705	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			288.12170	297.669	15.41	0.3295	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			823.35230	793.614	15.37	0.6767	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			279.85230	289.113	15.37	0.3233	0.00	0	0
Total CAD/ 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 CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			496.22070		549.23940			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			14.47460		14.56490			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.76320		14.85190			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.08420		15.17560			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.39150		15.48510			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,895
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			131.80910	113.203	22.83	0.2469	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			616.90910	688.603	22.83	0.7531	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			135.82770	116.681	22.73	0.2535	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			600.92770	672.081	22.73	0.7465	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			133.80170	114.928	22.78	0.2502	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			608.90170	680.328	22.78	0.7498	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,726.73640	1,645.291	18.21	0.8784	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			84.83640	92.091	18.21	0.1216	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,717.52110	1,636.190	18.18	0.8772	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			85.62110	92.990	18.18	0.1228	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,735.96080	1,654.401	18.24	0.8795	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			84.06080	91.201	18.24	0.1205	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,174.88980	1,123.533	17.86	0.6456	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			479.28980	519.333	17.86	0.3544	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,186.03570	1,134.239	17.83	0.6496	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			470.43570	510.039	17.83	0.3504	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,180.45340	1,128.875	17.84	0.6476	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			474.85340	514.675	17.84	0.3524	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,380.94890	1,330.172	17.87	0.6403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			615.84890	658.672	17.87	0.3597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,375.22620	1,325.166	17.88	0.6387	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			620.12620	663.666	17.88	0.3613	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,369.51580	1,320.178	17.90	0.6370	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			624.41580	668.678	17.90	0.3630	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,895
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08400		2.10100			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10500		2.12140			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12610		2.14290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14590		2.16370			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 CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			258.66760	198.018	19.10	0.3251	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			548.66760	658.018	19.10	0.6749	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			228.55930	173.463	19.37	0.2920	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			618.55930	733.463	19.37	0.7080	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			201.73650	151.791	19.63	0.2616	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			691.73650	811.791	19.63	0.7384	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,223.36530	2,072.551	16.22	0.8731	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			109.36530	122.551	16.22	0.1269	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,136.51730	1,987.688	16.21	0.8606	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			122.51730	137.688	16.21	0.1394	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,311.39790	2,158.779	16.22	0.8849	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			97.39790	108.779	16.22	0.1151	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			798.75630	871.616	16.63	0.4207	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,278.51330	1,186.656	16.73	0.5641	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			849.51330	925.656	16.73	0.4359	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,378.65040	1,280.208	16.53	0.5946	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			749.65040	819.208	16.53	0.4054	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,327.75630	1,232.616	16.63	0.5793	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,332.96040	2,187.206	16.03	0.7369	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			495.96040	528.206	16.03	0.2631	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,264.19070	2,121.434	16.07	0.7249	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			527.19070	562.434	16.07	0.2751	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,402.99080	2,254.328	15.99	0.7487	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			465.99080	495.328	15.99	0.2513	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			411.60810		448.23160			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	17/09/2018	Foreign Exchange Future			2.22900		2.23980			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.27340		2.28390			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.32110		2.33170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36700		2.37770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			105.39850	74.968	19.99	0.1405	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,207.39850	1,284.968	19.99	0.8595	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			95.98680	68.411	20.50	0.1278	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,297.98680	1,378.411	20.50	0.8722	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			87.63430	62.639	21.00	0.1166	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,389.63430	1,472.639	21.00	0.8834	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,090.74140	1,998.608	15.80	0.8455	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			151.74140	164.608	15.80	0.1545	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,010.04710	1,918.978	15.87	0.8311	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			171.04710	184.978	15.87	0.1689	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,173.04870	2,079.897	15.74	0.8592	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			134.04870	145.897	15.74	0.1408	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			770.87570	804.082	16.54	0.3768	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,535.50650	1,463.941	16.63	0.6092	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			818.50650	852.941	16.63	0.3908	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,645.18390	1,567.758	16.46	0.6373	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			728.18390	756.758	16.46	0.3627	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,587.87570	1,515.082	16.54	0.6232	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			458.11970	468.874	16.23	0.2212	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,760.67820	2,668.010	16.26	0.7688	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			483.67820	498.010	16.26	0.2312	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,690.95820	2,598.307	16.29	0.7586	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			513.95820	528.307	16.29	0.2414	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,835.11970	2,738.874	16.23	0.7788	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.80620		1.82150			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.83090		1.84590			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85550		1.87100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87930		1.89440			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			260.16320	202.127	21.83	0.3331	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			545.16320	640.127	21.83	0.6669	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			229.77080	177.032	22.13	0.2993	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			614.77080	715.032	22.13	0.7007	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			294.15880	230.476	21.53	0.3695	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			479.15880	568.476	21.53	0.6305	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,900.09850	2,752.798	18.74	0.9468	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			41.09850	43.798	18.74	0.0532	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,804.80870	2,658.423	18.63	0.9407	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			45.80870	49.423	18.63	0.0593	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,710.00690	2,564.674	18.52	0.9341	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			51.00690	55.674	18.52	0.0659	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,460.72530	1,369.042	18.60	0.6287	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			650.72530	714.042	18.60	0.3713	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,405.61710	1,319.384	18.74	0.6130	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			695.61710	764.384	18.74	0.3870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,517.53060	1,420.471	18.47	0.6445	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			607.53060	665.471	18.47	0.3555	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,963.10880	1,855.215	17.96	0.6876	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			619.10880	662.215	17.96	0.3124	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,903.30640	1,798.664	18.06	0.6745	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			659.30640	705.664	18.06	0.3255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,024.38510	1,913.302	17.87	0.7007	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			580.38510	620.302	17.87	0.2993	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.14020		0.14130			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13980		0.14010			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13870		0.13940			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13780		0.14010			0.0000	0.00	0	1,628
Total KES / R Future												0.00	0	2,190
Total KES / R												0.00	0	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70670		1.72040			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73350		1.74710			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.76200		1.77570			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78920		1.80270			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.48580		9.55890			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.60150		9.67350			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.72820		9.80140			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.85260		9.92680			0.0000	0.00	0	0
Total NZ\$/ R Future												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			57.25790	41.586	19.88	0.1746	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			428.35790	485.787	19.88	0.8254	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			55.59110	40.311	19.93	0.1700	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			436.69110	494.511	19.93	0.8300	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			58.97230	42.901	19.82	0.1794	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			420.07230	477.101	19.82	0.8206	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			821.90150	757.825	15.57	0.8145	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			78.40150	86.325	15.57	0.1855	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			813.89240	750.018	15.58	0.8108	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			80.39240	88.518	15.58	0.1892	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			829.94850	765.672	15.57	0.8180	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			76.44850	84.172	15.57	0.1820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			343.04570	367.739	16.07	0.4084	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			609.25270	561.048	16.09	0.5882	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			347.85270	372.848	16.09	0.4118	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			619.67530	570.871	16.05	0.5951	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			338.27530	362.671	16.05	0.4049	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			614.44570	565.939	16.07	0.5916	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			599.36750	559.071	16.83	0.5119	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			592.56750	626.471	16.83	0.4881	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			595.24080	555.216	16.85	0.5093	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			598.44080	632.616	16.85	0.4907	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			603.52150	562.952	16.81	0.5145	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			586.72150	620.352	16.81	0.4855	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.33250		1.34230			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34000		1.35150			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34780		1.36180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35480		1.37170			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			377.00000	475.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			177.00000	275.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			277.00000	375.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			915.00000	800.000		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			815.00000	700.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,015.00000	900.000		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			218.00000	78.000		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			118.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	22.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			318.00000	178.000		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			517.00000	348.000		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			417.00000	248.000		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			617.00000	448.000		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

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 Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.28960		1.28680			0.0000	0.00	0	25
Total QUANTO £ / \$ Future									0.00	0	25
Total QUANTO £ / \$									0.00	0	25
QUANTO €On 17/09/2018 Foreign Exchange Future			1.16820		1.16400			0.0000	5,080,501.80	4,349	7,138
Total QUANTO € / \$ Future									5,080,501.80	4,349	7,138
Total QUANTO € / \$									5,080,501.80	4,349	7,138
R / ¥ On 06/09/2018 Foreign Exchange Future			7.84460	0.12735	7.78880			0.0000	0.00	0	0
Total R / ¥ Future									0.00	0	0
R / ¥ On 06/09/2018 Foreign Exchange Option	8.26	Put		0.12735	4,798.14680	4,225.946	20.23	0.9362	0.00	0	0
R / ¥ On 06/09/2018 Foreign Exchange Option	8.26	Call		0.12735	86.14680	71.946	20.23	0.0638	0.00	0	25,000
Total R / ¥ Option									0.00	0	25,000
Total R / ¥									0.00	0	25,000
R / ¥EN On 17/09/2018 Foreign Exchange Future			7.82580	0.12735	7.77160			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.12735	61.25460	52.718	21.48	0.0338	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.12735	8,445.25460	7,894.718	21.48	0.9662	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.12735	59.42600	50.796	21.56	0.0326	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.12735	8,543.42600	7,992.796	21.56	0.9674	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.12735	63.15120	54.722	21.41	0.0350	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.12735	8,347.15120	7,796.722	21.41	0.9650	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.12735	298.23890	334.726	18.95	0.1777	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.12735	4,282.23890	3,776.726	18.95	0.8223	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			10.39840		10.47160			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.54330		10.61530			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.70010		10.77290			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.85030		10.92590			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			493.60760	429.409	15.91	0.8514	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			22.00760	31.009	15.91	0.1486	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			485.06160	421.295	15.96	0.8446	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			23.46160	32.895	15.96	0.1554	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			502.22120	437.601	15.87	0.8581	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			20.62120	29.201	15.87	0.1419	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,278.71830	1,208.084	15.91	0.9193	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			33.41830	34.784	15.91	0.0807	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,269.27420	1,198.674	15.87	0.9180	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			33.97420	35.374	15.87	0.0820	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,288.17160	1,217.504	15.95	0.9206	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			32.87160	34.204	15.95	0.0794	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			751.76250	702.798	16.06	0.6352	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			318.86250	342.698	16.06	0.3648	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			746.20090	697.504	16.08	0.6321	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			323.30090	347.404	16.08	0.3679	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			757.36140	708.128	16.04	0.6384	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			314.46140	338.028	16.04	0.3616	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,162.12680	1,100.258	15.60	0.7440	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			236.22680	249.958	15.60	0.2560	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,155.22040	1,093.518	15.60	0.7416	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			239.32040	253.218	15.60	0.2584	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,169.06260	1,107.025	15.59	0.7464	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			233.16260	246.725	15.59	0.2536	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.28320		2.33790			0.0000	0.00	0	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.17070		2.22110			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.05900		2.10270			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.96150		2.00690			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.64610	0.968	65.35	0.0085	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,023.74610	1,077.768	65.35	0.9915	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.56010	0.914	65.35	0.0081	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,033.66010	1,087.714	65.35	0.9919	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.73660	1.024	65.35	0.0090	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,013.83660	1,067.824	65.35	0.9910	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			13.80830	10.289	35.03	0.0615	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			762.70830	809.589	35.03	0.9385	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			13.28410	9.882	35.03	0.0594	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			772.18410	819.182	35.03	0.9406	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			14.35160	10.712	35.03	0.0637	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			753.25160	800.012	35.03	0.9363	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	Call			42.79330	35.075	32.65	0.1499	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			670.09330	706.075	32.65	0.8501	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			42.02920	34.085	32.65	0.1465	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			679.32920	715.085	32.65	0.8535	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			43.57740	36.090	32.65	0.1535	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			660.87740	697.090	32.65	0.8465	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.84730	4.788	31.40	0.0252	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,528.94730	1,573.288	31.40	0.9748	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.69710	4.663	31.40	0.0247	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,538.79710	1,583.163	31.40	0.9753	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.00140	4.917	31.40	0.0259	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,519.10140	1,563.417	31.40	0.9741	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.35920		1.38830			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.30600		1.32980			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.26070		1.27290			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20310		1.22650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												432 570 660.40	34,256	1,579,546
Total Options												58 487.56	100	4,894,211
Grand Total:												432,629,147.96	34,356	6,473,757