



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: 21/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/09/2018 Foreign Exchange Future			14.40380		14.44090			0.0000	4,321,140.00	300	0
\$ / R On 25/09/2018 Foreign Exchange Future			14.32940		14.44090			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			14.32940		14.43500			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.32940		14.43700			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.33120		14.43900			0.0000	0.00	0	3,037
\$ / R On 02/10/2018 Foreign Exchange Future			14.33880		14.44680			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.34070		14.44870			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.35760		14.46570			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.36320		14.47140			0.0000	14,952,091.20	1,041	4,041
\$ / R On 17/10/2018 Foreign Exchange Future			14.36700		14.47520			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.37640		14.48460			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.38200		14.49030			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.38960		14.49810			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.39150		14.50000			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.39340		14.50190			0.0000	4,318,020.00	300	4,099
\$ / R On 01/11/2018 Foreign Exchange Future			14.39530		14.50390			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.39710		14.50580			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.40280		14.51160			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.41800		14.52700			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.42180		14.53090			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.42370		14.53280			0.0000	4,327,110.00	300	120

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			14.42940		14.53860			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.43700		14.54640			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.44840		14.55800			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.45040		14.55990			0.0000	25,649,460.00	1,775	5,476
\$ / R	On	05/12/2018	Foreign Exchange Future			14.46000		14.56970			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.46190		14.57160			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.47150		14.58140			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.47340		14.58330			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.47730		14.58720			0.0000	2,701,652,384.90	186,613	783,832
\$ / R	On	20/12/2018	Foreign Exchange Future			14.48880		14.59890			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.49070		14.60080			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.50970		14.62000			0.0000	8,299,548.40	572	4,134
\$ / R	On	02/01/2019	Foreign Exchange Future			14.51340		14.62370			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.54320		14.65380			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.56550		14.67630			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.56730		14.67820			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.59150		14.70260			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.61940		14.73070			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.65290		14.76450			0.0000	14,872,693.50	1,015	37,096
\$ / R	On	27/03/2019	Foreign Exchange Future			14.66960		14.78140			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.67340		14.78510			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.68080		14.79260			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.73320		14.84510			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.79110		14.90330			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.79670		14.90890			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.81730		14.92950			0.0000	74,086.50	5	19,410
\$ / R	On	20/06/2019	Foreign Exchange Future			14.82850		14.94080			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.84350		14.95590			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.84920		14.96170			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.85300		14.96560			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.90640		15.01950			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.90830		15.02140			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.93120		15.04450			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.96360		15.07730			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.96930		15.08310			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.97500		15.08890			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.99600		15.11000			0.0000	0.00	0	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			15.02330		15.13770			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.02740		15.14180			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.08730		15.20180			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.14710		15.26170			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.15330		15.26790			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.17600		15.29060			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.21320		15.32780			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.21730		15.33190			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.27720		15.39190			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Future			15.34110		15.45590			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.37000		15.48480			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.40510		15.52000			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.46080		15.57570			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.53100		15.64600			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.55160		15.66670			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.64660		15.76170			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.74560		15.86090			0.0000	0.00	0	0
Total \$ / R Future												2,778,466,534.50	191,921	994,736
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			929.46220	966.200	11.23	1.0000	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			0.36220	0.000	11.23	0.0000	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,649.83330	1,760.902	37.89	0.9981	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			0.73330	0.302	37.89	0.0019	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			152.14110	209.591	17.77	0.6888	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			107.14110	58.991	17.77	0.3112	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			968.28660	1,074.350	27.28	0.9795	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			5.28660	3.750	27.28	0.0205	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Put			581.79630	683.061	23.52	0.9334	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Call			18.79630	12.462	23.52	0.0666	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Put			359.81020	449.036	21.05	0.8551	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Call			46.81020	28.436	21.05	0.1449	0.00	0	20,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			10.32220	15.323	20.53	0.0817	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			669.32220	566.523	20.53	0.9183	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			267.67710	188.132	18.23	0.5940	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			78.67710	106.932	18.23	0.4060	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,811.97230	1,919.317	32.38	0.9973	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			0.97230	0.517	32.38	0.0027	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			210.46990	277.570	18.90	0.7053	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			109.46990	68.770	18.90	0.2947	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,439.31430	1,331.473	24.48	0.9981	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.31430	0.273	24.48	0.0019	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			11.38000	16.812	20.43	0.0887	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			650.38000	548.012	20.43	0.9113	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,361.33800	2,468.965	36.28	0.9992	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.33800	0.165	36.28	0.0008	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.34480	0.783	25.50	0.0039	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,687.14480	1,579.583	25.50	0.9961	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			580.91660	672.308	20.64	0.8743	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			49.61660	33.008	20.64	0.1257	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			14.75650	16.891	16.99	0.0651	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			970.45650	864.491	16.99	0.9349	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			131.87390	108.658	19.97	0.2531	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			540.47390	625.458	19.97	0.7469	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			603.44580	691.432	20.30	0.7752	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			114.84580	94.632	20.30	0.2248	0.00	0	314

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,126.38690	1,227.270	22.14	0.9164	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			37.78690	30.470	22.14	0.0836	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			14.76610	18.504	18.05	0.0608	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,139.96610	1,035.504	18.05	0.9392	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			101.01450	132.520	17.07	0.2884	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			585.61450	508.920	17.07	0.7116	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,296.44560	1,192.015	17.97	0.9512	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			11.84560	15.615	17.97	0.0488	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			317.55110	383.023	18.56	0.5413	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			317.85110	275.023	18.56	0.4587	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			724.47540	812.887	20.54	0.7434	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			162.57540	142.487	20.54	0.2566	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			383.02530	451.862	18.83	0.5673	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			313.02530	273.362	18.83	0.4327	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			111.45500	141.153	17.17	0.2729	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			683.35500	604.553	17.17	0.7271	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			475.69730	415.487	17.92	0.5786	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			223.79730	272.087	17.92	0.4214	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			234.39130	205.312	19.77	0.3396	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			552.49130	631.912	19.77	0.6604	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			692.92460	778.976	20.44	0.7211	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			184.82460	162.376	20.44	0.2789	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,511.44970	1,405.445	17.36	0.9641	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			9.54970	12.045	17.36	0.0359	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			0.00000	380.477	18.46	0.5134	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			0.00000	323.877	18.46	0.4866	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			0.00000	692.573	20.05	0.6872	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			0.00000	185.973	20.05	0.3128	111,583.80	600	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			450.57030	523.767	19.24	0.6053	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			282.47030	247.167	19.24	0.3947	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,528.62660	2,635.334	24.39	0.9791	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			10.52660	8.734	24.39	0.0209	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,993.27720	2,097.950	23.74	0.9531	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			25.17720	21.350	23.74	0.0469	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			0.00000	578.127	17.26	0.7092	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			0.00000	154.727	17.26	0.2908	92,836.02	600	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			79.49620	102.430	16.86	0.2171	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			781.39620	695.830	16.86	0.7829	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			7.38130	8.287	18.00	0.0248	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,701.28130	1,593.587	18.00	0.9752	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,101.69580	1,197.650	22.00	0.8294	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			107.49580	94.750	22.00	0.1706	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			581.65280	661.538	19.94	0.6643	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			237.45280	208.638	19.94	0.3357	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			757.30920	675.466	17.02	0.7495	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			105.70920	132.666	17.02	0.2505	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,317.55940	2,423.271	23.73	0.9651	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			19.15940	16.071	23.73	0.0349	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			2.71660	2.408	22.22	0.0065	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,614.31660	2,505.208	22.22	0.9935	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			618.04140	695.501	19.76	0.6418	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			285.04140	253.501	19.76	0.3582	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,071.70010	1,163.396	21.51	0.7810	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			162.60010	145.196	21.51	0.2190	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			291.65010	260.231	19.91	0.3561	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			648.85010	726.531	19.91	0.6439	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			711.25670	637.034	17.52	0.6804	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			178.45670	213.334	17.52	0.3196	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			546.75040	619.103	19.45	0.5974	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			339.55040	302.803	19.45	0.4026	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			533.68950	605.284	19.39	0.5909	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			346.48950	308.984	19.39	0.4091	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			3.51180	3.597	22.94	0.0081	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,866.31180	2,757.297	22.94	0.9919	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,703.27260	3,594.278	24.90	0.9986	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.47260	0.578	24.90	0.0014	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			24.97730	31.017	15.83	0.0754	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,337.77730	1,234.717	15.83	0.9246	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			619.47420	694.964	19.64	0.6239	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			318.07420	284.365	19.64	0.3761	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			979.85420	1,067.248	21.02	0.7352	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			216.25420	194.248	21.02	0.2648	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			488.95500	555.597	19.04	0.5476	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			415.35500	372.597	19.04	0.4524	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			72.09170	86.153	16.56	0.1538	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,170.09170	1,074.553	16.56	0.8462	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,586.40140	1,477.353	15.92	0.9396	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			26.50140	26.953	15.92	0.0604	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			241.12810	281.076	17.73	0.3545	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			721.02810	651.476	17.73	0.6455	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			622.53410	560.982	18.10	0.5854	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			373.69580	337.246	19.58	0.4007	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			147.04900	174.398	17.12	0.2573	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			906.94900	824.798	17.12	0.7427	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			312.63410	360.582	18.10	0.4146	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,792.30950	2,898.401	25.42	0.9414	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			42.20950	38.801	25.42	0.0586	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,210.96100	2,314.223	24.16	0.9057	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			70.86100	64.623	24.16	0.0943	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			633.79580	706.846	19.58	0.5993	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,110.64510	1,199.084	21.21	0.7392	55,157,873.20	46,000	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			230.34510	209.084	21.21	0.2608	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			371.64460	337.049	19.74	0.3873	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			700.04460	775.149	19.74	0.6127	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			620.76560	561.555	18.20	0.5703	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			349.16560	399.655	18.20	0.4297	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			859.79000	783.343	17.34	0.7056	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			188.19000	221.443	17.34	0.2944	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			993.76500	1,078.936	20.81	0.7073	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			265.36500	240.836	20.81	0.2927	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,315.17390	1,407.325	21.74	0.7698	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			206.57390	188.825	21.74	0.2302	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			905.48280	827.784	17.24	0.7165	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			184.08280	216.284	17.24	0.2835	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			835.97940	915.556	20.16	0.6504	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			337.37940	307.055	20.16	0.3496	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			128.25110	150.321	16.88	0.2192	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,059.65110	971.821	16.88	0.7808	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			704.99690	779.185	19.67	0.6017	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			398.29690	362.585	19.67	0.3983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			234.25820	214.320	21.49	0.2525	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,338.13230	1,240.853	16.55	0.8619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			70.93230	83.553	16.55	0.1381	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			736.60330	670.814	17.89	0.6215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			299.40330	343.513	17.89	0.3785	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,506.19660	1,600.953	22.30	0.7964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			183.39660	168.253	22.30	0.2036	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			730.87530	665.522	17.91	0.6182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			303.67530	348.222	17.91	0.3818	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,132.04240	1,219.667	21.16	0.7245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			259.24240	236.967	21.16	0.2755	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			680.89910	619.460	18.11	0.5893	30,972,985.00	50,000	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			343.69910	392.160	18.11	0.4107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			996.44620	912.851	17.07	0.7487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			159.24620	185.551	17.07	0.2513	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,109.79120	1,020.844	16.89	0.7916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			122.59120	143.544	16.89	0.2084	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			649.83240	720.972	19.44	0.5752	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			437.03240	398.272	19.44	0.4248	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			765.76020	697.799	17.78	0.6377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			278.56020	320.500	17.78	0.3623	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			406.41340	460.477	18.39	0.4520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			613.61340	557.777	18.39	0.5480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,674.96240	1,567.149	16.59	0.9252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			37.76240	39.849	16.59	0.0748	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			391.43240	444.211	18.32	0.4426	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			628.63240	571.511	18.32	0.5574	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			586.08040	653.976	19.18	0.5477	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		473.28040	431.276	19.18	0.4523	21,563,810.00	50,000	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		2,352.83240	2,243.633	19.08	0.9693	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		15.63240	16.333	19.08	0.0307	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		1,026.01300	940.938	17.02	0.7605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		148.81300	173.638	17.02	0.2395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		1,584.23150	1,679.676	22.50	0.8085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		171.43150	156.976	22.50	0.1915	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		2,401.89020	2,292.643	19.26	0.9712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		14.69020	15.343	19.26	0.0288	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		1,033.47960	948.042	17.01	0.7634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		146.27960	170.742	17.01	0.2366	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		792.52390	869.879	20.00	0.6288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		369.72390	337.179	20.00	0.3712	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		1,148.01740	1,236.016	21.21	0.7282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		255.21740	233.316	21.21	0.2718	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		1,164.05790	1,252.427	21.26	0.7318	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		251.25790	229.727	21.26	0.2682	459,454.80	2,000	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		381.61400	433.535	18.28	0.4363	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		638.81400	580.835	18.28	0.5637	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		1,933.99640	1,825.438	17.55	0.9470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		26.79640	28.138	17.55	0.0530	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		967.36960	885.294	17.11	0.7368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		170.16960	197.994	17.11	0.2632	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		1,229.56960	1,135.871	16.71	0.8311	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		92.36960	108.571	16.71	0.1689	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,327.98130	1,419.737	21.77	0.7656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		215.18130	197.037	21.77	0.2344	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		167.39270	194.834	17.10	0.2602	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		974.59270	892.134	17.10	0.7398	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		2,500.17640	2,390.844	19.62	0.9746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		12.97640	13.544	19.62	0.0254	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		893.65570	974.704	20.37	0.6613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		330.85570	302.004	20.37	0.3387	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		1,303.00830	1,394.289	21.69	0.7608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		220.20830	201.589	21.69	0.2392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,578.95310	2,469.563	19.90	0.9770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		11.75310	12.263	19.90	0.0230	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,424.36050	1,324.685	16.43	0.8833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		57.16050	67.385	16.43	0.1167	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		537.18310	602.353	18.97	0.5248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		504.38310	459.653	18.97	0.4752	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		617.60110	687.139	19.31	0.5616	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		454.80110	414.439	19.31	0.4384	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		525.26190	589.736	18.91	0.5190	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		512.46190	467.036	18.91	0.4810	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		531.20710	596.032	18.94	0.5219	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			508.40710	463.332	18.94	0.4781	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			437.27120	493.881	18.52	0.4707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			584.47120	531.181	18.52	0.5293	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			290.96160	334.204	17.85	0.3720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			748.16160	681.504	17.85	0.6280	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,598.66590	2,489.262	19.97	0.9776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			11.46590	11.962	19.97	0.0224	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,866.47770	1,758.078	17.30	0.9421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			29.27770	30.778	17.30	0.0579	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,697.33390	2,587.869	20.33	0.9802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			10.13390	10.569	20.33	0.0198	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,532.97150	1,428.491	16.29	0.9063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			45.77150	51.191	16.29	0.0937	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,845.62410	2,736.084	20.86	0.9836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			8.42410	8.784	20.86	0.0164	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			101.76410	119.476	16.77	0.1817	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,188.96410	1,096.776	16.77	0.8183	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			676.11880	748.505	19.55	0.5859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			423.31880	385.805	19.55	0.4141	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,982.35750	1,873.697	17.73	0.9503	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			25.15750	26.397	17.73	0.0497	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			239.50780	277.133	17.56	0.3300	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			826.70780	754.434	17.56	0.6700	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			61.05730	71.968	16.47	0.1229	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,398.25730	1,299.268	16.47	0.8771	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			785.47550	862.553	19.97	0.6264	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			372.67550	339.853	19.97	0.3736	0.00	0	11,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,225.58290	2,116.529	18.62	0.9638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			18.38290	19.229	18.62	0.0362	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			221.30040	256.793	17.45	0.3138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			858.50040	784.093	17.45	0.6862	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			172.97990	201.196	17.13	0.2662	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			960.17990	878.496	17.13	0.7338	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			40.25720	42.526	16.41	0.0798	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,627.45720	1,519.826	16.41	0.9202	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			54.66930	64.450	16.41	0.1126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,441.86930	1,341.750	16.41	0.8874	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			709.58310	783.486	19.68	0.5989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			406.78310	370.786	19.68	0.4011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			21.36270	22.376	18.19	0.0421	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,108.56270	1,999.676	18.19	0.9579	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,954.48860	2,844.973	21.26	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			7.28860	7.673	21.26	0.0143	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,719.75370	2,824.474	25.05	0.9182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			66.95370	61.774	25.05	0.0818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			352.51490	321.595	20.15	0.3569	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			835.31490	914.295	20.15	0.6431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,665.44840	1,557.669	16.55	0.9242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			38.24840	40.369	16.55	0.0758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,540.76440	1,636.034	22.40	0.8018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			177.96440	163.334	22.40	0.1982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			349.72860	319.074	20.18	0.3546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			842.52860	921.774	20.18	0.6454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			346.96530	316.574	20.21	0.3523	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			849.76530	929.274	20.21	0.6477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,245.24920	1,335.379	21.51	0.7492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			232.44920	212.679	21.51	0.2508	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			0.00000	755.452	19.57	0.5885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			0.00000	382.752	19.57	0.4115	19,137,600.00	50,000	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			654.34160	595.066	18.22	0.5733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			367.14160	417.766	18.22	0.4267	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			891.16720	814.656	17.34	0.7022	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			203.96720	237.356	17.34	0.2978	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			551.96060	501.723	18.68	0.5078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			474.76060	534.423	18.68	0.4922	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			608.67210	553.264	18.41	0.5448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			411.47210	465.964	18.41	0.4552	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			293.95070	268.531	20.76	0.3067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,006.75070	1,091.231	20.76	0.6933	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			403.55510	367.856	19.71	0.3985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			716.35510	790.556	19.71	0.6015	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			193.36360	177.276	22.12	0.2134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,446.16360	1,539.976	22.12	0.7866	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,759.46970	1,856.803	22.91	0.8335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			146.66970	134.103	22.91	0.1665	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			305.73970	279.312	20.63	0.3171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			968.53970	1,052.012	20.63	0.6829	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			458.43920	417.754	19.28	0.4411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			611.23920	680.454	19.28	0.5589	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,305.21120	2,407.591	24.15	0.8900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			92.41120	84.891	24.15	0.1100	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,794.92280	1,892.679	22.99	0.8380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			142.12280	129.979	22.99	0.1620	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,680.28440	1,776.612	22.73	0.8227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			157.48440	143.912	22.73	0.1773	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,492.46720	2,596.025	24.56	0.9040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			79.66720	73.325	24.56	0.0960	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,048.50520	962.345	16.98	0.7691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			141.30520	165.045	16.98	0.2309	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			753.99190	686.900	17.82	0.6312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			286.79190	329.600	17.82	0.3688	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,061.03020	1,146.890	20.93	0.7073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			278.23020	254.190	20.93	0.2927	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,580.12280	1,472.692	16.23	0.9149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			42.92280	45.392	16.23	0.0851	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			556.50920	505.728	18.65	0.5109	252,864.25	500	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			469.30920	528.428	18.65	0.4891	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,329.63440	1,232.614	16.57	0.8596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			72.43440	85.314	16.57	0.1404	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,353.08410	1,445.299	21.84	0.7702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			210.28410	192.599	21.84	0.2298	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			686.31240	624.440	18.08	0.5925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			339.11240	387.140	18.08	0.4075	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,172.10450	1,260.657	21.29	0.7336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			249.30450	227.957	21.29	0.2664	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			318.03490	290.417	20.50	0.3277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			930.83490	1,013.117	20.50	0.6723	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			484.71910	441.705	19.10	0.4608	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			567.51910	634.405	19.10	0.5392	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			857.02480	936.795	20.23	0.6500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			344.22480	314.095	20.23	0.3500	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,253.45560	1,343.755	21.54	0.7509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			230.65560	211.055	21.54	0.2491	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			708.31640	644.706	18.00	0.6053	32,235,280.00	50,000	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			321.11640	367.406	18.00	0.3947	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,083.65220	2,184.319	23.65	0.8703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			110.85220	101.619	23.65	0.1297	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,706.58670	1,803.258	22.79	0.8263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			153.78670	140.558	22.79	0.1737	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,454.70130	1,548.654	22.14	0.7880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			191.90130	175.954	22.14	0.2120	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,237.05820	1,327.020	21.49	0.7475	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			913.07590	836.877	17.32	0.7003	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			214.17590	248.077	17.32	0.2997	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,014.74660	1,098.534	20.65	0.6844	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			313.64660	287.334	20.65	0.3156	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			425.40150	388.942	19.63	0.4058	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			726.50150	800.142	19.63	0.5942	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			677.42270	618.012	18.18	0.5755	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			378.52270	429.212	18.18	0.4245	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			574.70930	640.790	19.02	0.5298	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			515.50930	471.490	19.02	0.4702	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			61.83140	72.424	16.44	0.1195	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,462.63140	1,363.124	16.44	0.8805	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			630.57150	699.553	19.25	0.5543	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			481.37150	440.253	19.25	0.4457	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,376.80830	1,279.663	16.56	0.8596	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			76.00830	88.963	16.56	0.1404	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	31/12/2018	Foreign Exchange Option	14.25	Call			742.52390	681.752	17.97	0.5942	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			372.52390	422.052	17.97	0.4058	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			442.31070	407.286	19.61	0.4033	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			782.31070	857.586	19.61	0.5967	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,671.98650	1,565.720	16.32	0.9070	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			51.98650	56.020	16.32	0.0930	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			358.76150	407.066	17.91	0.3970	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			758.76150	696.766	17.91	0.6030	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			197.87530	228.104	17.03	0.2728	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,017.87530	937.804	17.03	0.7272	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,034.80520	3,140.922	25.28	0.9157	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			74.80520	70.622	25.28	0.0843	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,422.68600	2,525.141	23.93	0.8775	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			112.68600	104.841	23.93	0.1225	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			46.98380	50.777	16.60	0.0837	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,770.68380	1,664.177	16.60	0.9163	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			43.32670	47.485	17.19	0.0719	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,037.12670	1,930.685	17.19	0.9281	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			72.45870	80.357	16.66	0.1097	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,798.75870	1,695.857	16.66	0.8903	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			942.91580	1,022.517	19.83	0.6019	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			491.11580	459.817	19.83	0.3981	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			59.26690	65.729	16.90	0.0915	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,947.46690	1,843.029	16.90	0.9085	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,756.40390	1,654.048	16.59	0.8831	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			78.20390	86.748	16.59	0.1169	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			486.07570	543.668	18.24	0.4314	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			784.27570	730.968	18.24	0.5686	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			850.40030	792.540	17.98	0.6017	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			422.20030	475.240	17.98	0.3983	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			937.75980	1,016.738	19.70	0.5847	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			540.35980	508.238	19.70	0.4153	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			598.36050	662.082	18.48	0.4535	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			809.06050	761.482	18.48	0.5465	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			78.15270	88.823	16.73	0.1086	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,978.85270	1,878.223	16.73	0.8914	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,828.95440	1,730.440	16.62	0.8690	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			98.25440	111.040	16.62	0.1310	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			940.96290	884.698	17.96	0.6082	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			460.26290	515.298	17.96	0.3918	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,072.05450	1,154.700	19.95	0.6039	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			532.75450	504.100	19.95	0.3961	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			132.84760	150.096	16.53	0.1599	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			565.25050	537.636	19.96	0.3996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,130.75050	1,214.736	19.96	0.6004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			571.12670	543.127	19.92	0.4029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,116.62670	1,200.227	19.92	0.5971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			806.95250	763.723	18.69	0.5266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			692.45250	760.823	18.69	0.4734	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			568.17830	540.374	19.94	0.4013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,123.67830	1,207.474	19.94	0.5987	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,106.09110	1,044.064	17.57	0.6568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			391.59110	441.164	17.57	0.3432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,980.93900	2,872.658	16.83	0.9714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			16.43900	19.758	16.83	0.0286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,730.74580	2,624.001	16.77	0.9574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			26.24580	31.101	16.77	0.0426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			195.57860	223.184	16.80	0.2151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,510.07860	1,426.084	16.80	0.7849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,277.37530	3,166.827	17.47	0.9797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			12.87530	13.927	17.47	0.0203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,439.41000	4,328.255	21.11	0.9928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.91000	5.355	21.11	0.0072	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,040.15040	2,930.609	16.84	0.9740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			15.65040	17.709	16.84	0.0260	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			598.40740	661.710	18.37	0.4378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			882.90740	834.610	18.37	0.5622	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,083.31180	1,983.298	16.62	0.8943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			78.81180	90.398	16.62	0.1057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,296.69030	1,221.905	17.12	0.7230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			282.19030	319.005	17.12	0.2770	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			880.88210	957.122	19.27	0.5346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			685.38210	650.022	19.27	0.4654	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,040.14790	1,121.575	19.72	0.5782	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			604.64790	574.475	19.72	0.4218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,502.63390	1,418.930	16.81	0.7830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			198.13390	226.030	16.81	0.2170	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,216.87640	1,303.214	20.19	0.6199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			531.37640	506.114	20.19	0.3801	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			506.24780	563.933	18.03	0.3988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			970.74780	916.833	18.03	0.6012	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,283.09670	1,371.111	20.36	0.6339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			507.59670	484.011	20.36	0.3661	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,345.83110	2,242.523	16.68	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			51.33110	59.623	16.68	0.0745	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,223.74310	1,152.522	17.24	0.6992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			319.24310	359.622	17.24	0.3008	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,309.07690	2,206.178	16.67	0.9216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			54.57690	63.278	16.67	0.0784	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,197.93660	1,128.028	17.29	0.6905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			333.43660	375.128	17.29	0.3095	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,019.65860	1,100.472	19.66	0.5730	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		614.15860	583.372	19.66	0.4270	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,553.46680	2,656.471	22.97	0.8093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		237.96680	229.371	22.97	0.1907	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		901.75420	852.229	18.30	0.5708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		577.25420	639.329	18.30	0.4292	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,873.94730	1,777.250	16.57	0.8627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		109.44730	124.350	16.57	0.1373	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,960.22010	1,862.074	16.59	0.8765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		95.72010	109.174	16.59	0.1235	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,135.10320	1,071.404	17.47	0.6681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		370.60320	418.503	17.47	0.3319	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		980.99940	926.444	18.00	0.6056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		496.49940	553.544	18.00	0.3944	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		859.87650	813.094	18.46	0.5516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		625.37650	690.194	18.46	0.4484	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,224.15800	1,310.700	20.21	0.6215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		528.65800	503.600	20.21	0.3785	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,562.32880	2,665.404	22.98	0.8101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		236.82880	228.304	22.98	0.1899	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		737.65020	698.993	19.01	0.4924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		793.15020	866.093	19.01	0.5076	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,552.18230	1,645.326	21.04	0.6837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		426.68230	408.226	21.04	0.3163	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,930.83390	3,036.409	23.62	0.8399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		195.33390	189.309	23.62	0.1601	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		945.56180	893.228	18.13	0.5903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		531.06180	590.328	18.13	0.4097	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,373.47920	1,463.375	20.59	0.6518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		477.97920	456.275	20.59	0.3482	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,136.42600	2,235.501	22.22	0.7662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		300.92600	288.401	22.22	0.2338	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		846.33610	800.455	18.52	0.5453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		641.83610	707.555	18.52	0.4547	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,745.50820	1,841.178	21.49	0.7139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		380.00820	364.078	21.49	0.2861	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,942.85190	1,844.988	16.58	0.8738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		98.35190	112.088	16.58	0.1262	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		873.62570	825.933	18.41	0.5580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		609.12570	673.033	18.41	0.4420	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,639.97560	1,734.520	21.25	0.6979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		404.47560	387.421	21.25	0.3021	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,772.38510	1,677.548	16.54	0.8448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		127.88510	144.648	16.54	0.1552	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,489.25230	1,581.313	20.89	0.6730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		443.75230	424.213	20.89	0.3270	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,578.08070	1,491.521	16.70	0.8025	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	13.36	Put			173.58070	198.621	16.70	0.1975	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,664.95500	1,574.028	16.58	0.8231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			150.45500	171.128	16.58	0.1769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,951.57340	2,048.418	21.88	0.7430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			336.07340	321.318	21.88	0.2570	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,330.79820	1,254.422	17.07	0.7336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			266.29820	301.522	17.07	0.2664	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			733.78440	695.369	19.02	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			799.28440	872.469	19.02	0.5096	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,344.60980	1,267.599	17.05	0.7378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			260.10980	294.699	17.05	0.2622	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			769.37780	728.711	18.86	0.5083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			744.87780	815.811	18.86	0.4917	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			729.93940	691.765	19.04	0.4885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			805.43940	878.865	19.04	0.5115	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,269.83110	1,196.332	17.17	0.7144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			295.33110	333.432	17.17	0.2856	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,500.42940	2,603.004	22.87	0.8045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			244.92940	235.903	22.87	0.1955	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,571.20000	2,674.343	23.00	0.8109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			235.70000	227.243	23.00	0.1891	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,687.06720	2,791.071	23.20	0.8210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			221.56720	213.971	23.20	0.1790	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,111.83880	1,049.481	17.55	0.6591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			387.33880	436.581	17.55	0.3409	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,397.17920	3,506.848	24.73	0.8654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			161.67920	159.748	24.73	0.1346	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,778.91670	3,889.757	25.69	0.8809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			143.41670	142.657	25.69	0.1191	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			630.36720	598.536	19.57	0.4359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			985.86720	1,065.636	19.57	0.5641	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			607.80310	577.423	19.70	0.4235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,033.30310	1,114.523	19.70	0.5765	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,456.41240	2,558.619	22.80	0.8003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			250.91240	241.519	22.80	0.1997	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,447.63070	2,549.761	22.78	0.7994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			252.13070	242.661	22.78	0.2006	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			627.08990	595.466	19.58	0.4341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			992.58990	1,072.566	19.58	0.5659	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,317.08410	1,241.342	17.09	0.7294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			272.58410	308.442	17.09	0.2706	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,119.44050	2,218.325	22.19	0.7642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			303.94050	291.225	22.19	0.2358	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			657.26660	623.702	19.42	0.4505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			932.76660	1,010.802	19.42	0.5495	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,749.87830	2,854.317	23.31	0.8261	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	17.30	Call			214.37830	207.217	23.31	0.1739	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,436.64360	1,355.618	16.90	0.7648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			222.14360	252.718	16.90	0.2352	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,831.36200	1,735.421	16.55	0.8554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			116.86200	132.521	16.55	0.1446	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,885.48910	1,981.448	21.76	0.7341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			349.98910	334.348	21.76	0.2659	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			0.00000	1,340.792	20.28	0.6278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			0.00000	493.692	20.28	0.3722	1,481,076.30	3,000	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,747.34760	1,652.996	16.53	0.8401	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			33.62940	40.121	16.43	0.0527	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,605.02940	2,499.721	16.43	0.9473	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,030.20010	974.889	17.94	0.6146	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			495.10010	551.489	17.94	0.3854	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,212.67850	1,298.369	20.11	0.6084	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			567.77850	541.768	20.11	0.3916	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			115.55050	132.844	16.56	0.1410	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,900.65050	1,806.244	16.56	0.8590	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			717.27110	786.249	18.72	0.4725	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			832.37110	789.649	18.72	0.5275	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			125.72850	144.190	16.54	0.1494	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,868.32850	1,774.990	16.54	0.8506	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			849.34330	922.489	18.93	0.4902	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			854.44330	815.689	18.93	0.5098	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,122.08860	1,067.335	17.86	0.6215	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			526.98860	584.135	17.86	0.3785	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,366.37460	1,454.672	20.26	0.6133	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			601.47460	577.872	20.26	0.3867	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			118.12160	136.365	16.31	0.1361	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,043.22160	1,949.565	16.31	0.8639	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,977.28980	1,885.195	16.38	0.8521	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			132.18980	151.995	16.38	0.1479	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			245.11980	276.520	16.85	0.2303	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,600.21980	1,519.720	16.85	0.7697	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,518.23170	1,608.451	20.41	0.6181	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			631.53170	609.552	20.41	0.3819	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,051.41430	1,959.680	16.23	0.8473	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			148.11430	168.580	16.23	0.1527	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			981.21930	1,057.753	19.14	0.5051	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			874.51930	838.853	19.14	0.4949	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,208.69200	1,154.500	17.82	0.6277	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			555.39200	613.400	17.82	0.3723	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			178.59710	202.822	16.43	0.1749	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,941.89710	1,853.922	16.43	0.8251	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			34.90360	39.643	14.89	0.0492	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,803.80360	2,696.343	14.89	0.9508	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,694.38130	2,588.549	14.79	0.9395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			44.88130	51.249	14.79	0.0605	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			738.28130	805.287	18.38	0.4280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,087.78130	1,042.587	18.38	0.5720	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,284.09950	2,186.985	15.65	0.8833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			626.84770	688.257	18.01	0.3912	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,181.45010	1,130.934	18.03	0.6070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			631.95010	693.634	18.03	0.3930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,191.26120	1,140.204	17.99	0.6106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			621.76120	682.904	17.99	0.3894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			766.10310	834.397	18.47	0.4366	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,328.62910	3,439.957	23.60	0.8035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			298.12910	297.257	23.60	0.1965	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			652.56990	715.339	18.10	0.4001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,162.06990	1,112.639	18.10	0.5999	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,186.34770	1,135.557	18.01	0.6088	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			613.20210	593.913	20.70	0.3646	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,081.85000	1,991.081	16.10	0.8463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			152.35000	173.781	16.10	0.1537	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,462.51760	1,394.539	17.30	0.6972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			413.01760	457.239	17.30	0.3028	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,065.60310	1,021.697	18.47	0.5634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			711.28360	686.631	20.08	0.4121	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			451.48510	498.575	17.41	0.3207	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,400.98510	1,335.875	17.41	0.6793	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,622.85540	1,714.776	20.57	0.6259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			632.35540	612.077	20.57	0.3741	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,683.70210	1,776.613	20.70	0.6354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			394.54740	437.345	17.25	0.2939	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,352.04060	1,438.414	19.96	0.5785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			731.54060	705.714	19.96	0.4215	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,899.58880	1,815.854	16.54	0.8072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			210.08880	238.554	16.54	0.1928	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,401.78360	1,489.331	20.08	0.5879	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			985.63520	946.467	18.80	0.5315	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,097.57800	2,006.260	16.07	0.8494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			148.07800	168.960	16.07	0.1506	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			182.12780	207.263	16.34	0.1745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,981.62780	1,894.563	16.34	0.8255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,494.04740	1,424.645	17.25	0.7061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			104.59950	119.685	15.65	0.1167	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,532.98320	1,623.340	20.37	0.6112	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			662.48320	640.640	20.37	0.3888	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,252.55570	4,141.095	18.45	0.9843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.05570	13.795	18.45	0.0157	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			876.13520	949.167	18.80	0.4685	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	20/06/2019	Foreign Exchange Option	14.72	Put		822.17160	892.773	18.61	0.4498	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		1,042.97160	1,001.273	18.61	0.5502	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,677.47510	2,780.791	22.43	0.7503	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		398.27510	389.291	22.43	0.2497	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,285.09930	1,230.986	17.79	0.6330	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		579.19930	637.486	17.79	0.3670	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,659.61590	1,751.850	20.57	0.6227	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		655.51590	635.350	20.57	0.3773	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		158.76800	181.121	16.06	0.1555	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,114.66800	2,024.621	16.06	0.8445	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,104.47380	1,183.944	19.33	0.5175	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		890.37380	857.444	19.33	0.4825	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		206.44140	234.626	16.42	0.1863	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,978.14140	1,893.826	16.42	0.8137	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,035.09180	2,131.794	21.28	0.6721	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		560.69180	544.794	21.28	0.3279	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,798.71370	1,720.958	16.86	0.7705	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		283.11370	317.958	16.86	0.2295	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,236.01430	1,318.441	19.50	0.5273	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		915.51430	884.841	19.50	0.4727	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,373.11320	1,318.919	17.76	0.6391	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		603.61320	662.519	17.76	0.3609	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,807.94070	1,902.145	20.70	0.6251	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		687.44070	668.545	20.70	0.3749	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		168.83990	195.667	15.93	0.1583	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,188.33990	2,102.066	15.93	0.8417	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		235.06080	268.479	16.48	0.1968	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,016.46080	1,936.779	16.48	0.8032	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,973.12880	2,069.750	20.95	0.6404	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		667.62880	650.950	20.95	0.3596	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		728.53300	793.756	18.12	0.3956	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,293.03300	1,244.956	18.12	0.6044	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,962.00750	2,058.279	20.85	0.6298	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		709.30750	691.879	20.85	0.3702	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		169.88720	204.225	15.72	0.1588	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,247.18720	2,167.825	15.72	0.8412	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,372.45020	1,457.661	19.68	0.5382	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		929.75020	901.261	19.68	0.4618	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,454.50060	1,397.445	17.74	0.6444	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		627.20060	683.845	17.74	0.3556	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		257.31260	294.918	16.34	0.2040	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,050.41260	1,974.218	16.34	0.7960	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,261.90100	4,377.448	24.83	0.8049	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		350.80100	352.448	24.83	0.1951	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,622.77440	1,713.656	20.11	0.5729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		862.77440	839.656	20.11	0.4271	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	16/09/2019	Foreign Exchange Option	17.23	Put			2,684.38110	2,788.127	21.94	0.7013	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			564.38110	554.127	21.94	0.2987	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,380.04460	4,265.957	17.05	0.9798	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			20.04460	19.957	17.05	0.0202	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,680.57460	2,582.110	14.06	0.9153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			70.57460	86.110	14.06	0.0847	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,271.56510	1,228.711	18.46	0.5765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			881.56510	952.711	18.46	0.4235	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,399.76070	1,485.584	19.67	0.5351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			959.76070	931.584	19.67	0.4649	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,658.53480	1,593.519	17.42	0.6901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			518.53480	567.519	17.42	0.3099	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,280.90600	3,389.114	22.84	0.7500	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			460.90600	455.114	22.84	0.2500	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,519.80570	1,461.104	17.66	0.6534	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			619.80570	675.104	17.66	0.3466	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,211.34890	3,319.120	22.74	0.7449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			471.34890	465.120	22.74	0.2551	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,454.24280	1,401.319	17.83	0.6350	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			674.24280	735.319	17.83	0.3650	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,766.62330	3,880.146	23.78	0.7776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			406.62330	406.146	23.78	0.2224	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			956.53980	928.523	19.68	0.4637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,406.53980	1,492.523	19.68	0.5363	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,587.89760	1,526.040	17.54	0.6718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			567.89760	620.040	17.54	0.3282	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,016.53830	985.575	19.43	0.4862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,286.53830	1,369.575	19.43	0.5138	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,030.36590	3,136.900	22.47	0.7311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			500.36590	492.900	22.47	0.2689	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,694.82140	1,628.227	17.36	0.6993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			494.82140	542.227	17.36	0.3007	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,557.01200	4,674.030	25.33	0.8110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			347.01200	350.030	25.33	0.1890	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,913.78340	4,028.065	24.07	0.7847	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			393.78340	394.065	24.07	0.2153	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,602.10460	3,714.719	23.46	0.7691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			422.10460	420.719	23.46	0.2309	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,559.21610	1,498.676	17.59	0.6641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			589.21610	642.676	17.59	0.3359	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,950.70330	4,065.163	24.15	0.7864	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			390.70330	391.163	24.15	0.2136	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,982.23830	1,911.795	16.79	0.7691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			322.23830	365.796	16.79	0.2309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,976.08580	1,905.960	16.82	0.7674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			326.08580	369.960	16.82	0.2326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,988.41560	1,917.656	16.76	0.7707	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			318.41560	361.656	16.76	0.2293	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			954.57010	926.272	19.82	0.4551	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			648.82680	703.559	17.71	0.3503	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			738.91660	720.929	20.97	0.3686	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,101.21660	2,197.629	20.97	0.6314	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			178.06930	210.133	15.47	0.1582	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,315.76930	2,233.433	15.47	0.8418	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,496.87010	1,582.972	19.82	0.5449	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,536.52680	1,476.859	17.71	0.6497	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			283.72180	325.765	16.42	0.2112	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,095.52180	2,023.165	16.42	0.7888	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,266.42840	2,362.630	21.21	0.6342	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			768.22840	749.930	21.21	0.3658	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,401.11030	2,320.963	15.74	0.8367	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			199.31030	233.663	15.74	0.1633	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,646.25390	1,733.268	20.10	0.5529	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			978.05390	950.568	20.10	0.4471	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,623.47210	1,565.267	17.81	0.6547	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			671.67210	727.967	17.81	0.3453	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			323.17580	365.532	16.61	0.2208	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,134.97580	2,062.831	16.61	0.7792	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,771.99010	1,860.358	20.31	0.5577	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,003.69010	977.458	20.31	0.4423	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,702.51180	1,644.597	17.87	0.6594	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			690.81180	747.497	17.87	0.3406	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,405.68150	2,501.884	21.38	0.6352	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			797.38150	778.984	21.38	0.3648	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			215.63160	248.573	15.81	0.1654	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,477.33160	2,395.673	15.81	0.8346	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			360.24350	401.019	16.72	0.2275	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,188.14350	2,114.319	16.72	0.7725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,155.45680	5,255.455	25.62	0.7968	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			446.05680	431.455	25.62	0.2032	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,458.29930	3,349.580	14.67	0.9433	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			57.69930	63.580	14.67	0.0567	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,082.38640	2,011.725	17.15	0.7418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			726.47230	711.547	21.97	0.3316	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,103.96410	1,074.456	20.02	0.4707	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,623.36410	1,708.456	20.02	0.5293	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			451.78640	495.725	17.15	0.2582	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,100.82190	1,071.452	20.04	0.4696	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,630.22190	1,715.452	20.04	0.5304	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,107.11060	1,077.470	20.01	0.4717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,616.51060	1,701.470	20.01	0.5283	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,815.87230	2,915.547	21.97	0.6684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,551.06100	2,647.550	21.53	0.6357	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			828.86100	810.751	21.53	0.3643	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			235.17040	266.826	15.94	0.1678	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,562.97040	2,480.026	15.94	0.8322	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,911.79300	2,001.091	20.50	0.5628	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,029.59300	1,004.291	20.50	0.4372	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,787.72250	1,729.450	17.90	0.6644	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			709.92250	766.250	17.90	0.3356	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			394.78140	436.391	16.84	0.2336	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,236.68140	2,163.691	16.84	0.7664	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			427.07480	472.474	16.98	0.2394	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,278.97480	2,209.674	16.98	0.7606	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			461.14460	506.627	17.07	0.2442	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,327.04460	2,257.727	17.07	0.7558	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,405.54360	1,366.288	19.74	0.5223	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,530.74360	1,606.288	19.74	0.4777	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,401.98860	1,362.861	19.76	0.5213	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,537.18860	1,612.861	19.76	0.4787	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,398.44450	1,359.438	19.77	0.5203	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,543.64450	1,619.438	19.77	0.4797	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			495.84310	540.180	17.15	0.2484	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,375.84310	2,305.280	17.15	0.7516	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			528.37060	571.979	17.23	0.2526	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,414.07060	2,342.779	17.23	0.7474	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			563.27810	606.897	17.31	0.2559	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,469.27810	2,397.897	17.31	0.7441	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,786.50920	1,736.089	19.15	0.5888	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,289.80920	1,354.489	19.15	0.4112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,782.52070	1,732.228	19.16	0.5878	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,295.82070	1,360.628	19.16	0.4122	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,790.50160	1,739.961	19.14	0.5898	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,283.80160	1,348.361	19.14	0.4102	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,429.81560	1,491.870	19.37	0.4209	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,821.51560	1,768.470	19.37	0.5791	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,942.02510	1,883.325	19.33	0.5899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,441.12510	1,497.725	19.33	0.4101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,949.90160	1,891.004	19.30	0.5917	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,429.00160	1,485.404	19.30	0.4083	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,945.95360	1,887.159	19.31	0.5908	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,435.05360	1,491.559	19.31	0.4092	0.00	0	0
Total \$ / R Option												161,465,363.37	252,700	7,813,540
Total \$ / R												2,939,931,897.87	444,621	8,808,276
\$ / R	MAXI	On 14/12/2018	Foreign Exchange Future			14.47730		14.58720			0.0000	0.00	0	334
\$ / R	MAXI	On 18/03/2019	Foreign Exchange Future			14.65290		14.76450			0.0000	0.00	0	10

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 Future			14.81730		14.92950			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	344
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			130,300.82600	139,428.883	21.69	0.7608	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			22,020.82600	20,158.883	21.69	0.2392	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			31,803.48760	29,041.735	20.50	0.3277	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			93,083.48760	101,311.735	20.50	0.6723	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			31,553.44190	28,815.885	20.52	0.3256	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			93,833.44190	102,085.885	20.52	0.6744	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			32,055.63580	29,269.763	20.47	0.3299	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			92,335.63580	100,539.763	20.47	0.6701	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			38,310.86170	43,202.269	17.53	0.3387	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			111,183.87580	104,948.062	17.55	0.6591	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			38,733.87580	43,658.062	17.55	0.3409	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			112,340.81000	106,039.050	17.51	0.6636	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			37,890.81000	42,749.050	17.51	0.3364	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			111,760.86170	105,492.269	17.53	0.6613	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			118,634.77260	113,555.681	18.01	0.6088	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			62,684.77260	68,825.681	18.01	0.3912	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			118,145.01040	113,093.423	18.03	0.6070	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			63,195.01040	69,363.423	18.03	0.3930	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			119,126.11740	114,020.434	17.99	0.6106	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			62,176.11740	68,290.434	17.99	0.3894	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	344
£ / R	On 28/09/2018	Foreign Exchange Future			18.76920		19.13690			0.0000	0.00	0	14
£ / R	On 15/10/2018	Foreign Exchange Future			18.82470		19.19340			0.0000	0.00	0	48
£ / R	On 14/12/2018	Foreign Exchange Future			19.02570		19.39850			0.0000	537,209,665.20	28,236	448,255
£ / R	On 18/03/2019	Foreign Exchange Future			19.35260		19.73170			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			19.65880		20.04130			0.0000	0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			19.99510		20.38260			0.0000	0.00	0	10,363
Total £ / R Future											537,209,665.20	28,236	469,468
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call			1,489.25010	1,124.957	22.89	0.9747	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put			2.35010	5.757	22.89	0.0253	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call			1,479.32220	1,115.160	22.85	0.9739	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put			2.42220	5.960	22.85	0.0261	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call			1,499.18020	1,134.760	22.94	0.9755	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put			2.28020	5.560	22.94	0.0245	0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put			270.25900	476.482	17.20	0.6116	0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call			383.65900	221.182	17.20	0.3884	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call			1,445.42240	1,154.570	16.76	0.7412	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put			166.92240	248.870	16.76	0.2588	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,437.53220	1,147.615	16.76	0.7389	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			169.03220	251.915	16.76	0.2611	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,453.33230	1,161.547	16.75	0.7435	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			164.83230	245.847	16.75	0.2565	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,003.62200	1,707.813	16.72	0.7514	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			271.92200	355.213	16.72	0.2486	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,145.79220	2,446.089	19.42	0.7541	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			437.49220	358.689	19.42	0.2459	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,109.20620	1,339.670	17.93	0.5793	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			840.90620	692.270	17.93	0.4207	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,779.49860	1,500.926	16.71	0.7046	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			347.79860	448.326	16.71	0.2954	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,772.26070	1,494.290	16.71	0.7029	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			350.56070	451.690	16.71	0.2971	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,786.75190	1,507.579	16.71	0.7062	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			345.05190	444.979	16.71	0.2938	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,980.64260	1,719.324	17.37	0.6688	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			569.34260	690.524	17.37	0.3312	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,974.04440	1,713.227	17.37	0.6675	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			572.74440	694.427	17.37	0.3325	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,987.26000	1,725.429	17.37	0.6701	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			565.96000	686.629	17.37	0.3299	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,287.89140	2,031.001	17.76	0.6670	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			725.29140	855.901	17.76	0.3330	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,281.57350	2,025.115	17.76	0.6659	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			728.97350	860.015	17.76	0.3341	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,294.22800	2,036.891	17.76	0.6681	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			721.62800	851.791	17.76	0.3319	0.00	0	0
Total £ / R Option												0.00	0	1,500
Total £ / R												537,209,665.20	28,236	470,968
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12937		0.13052			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13201		0.13318			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13450		0.13568			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,125.54750	1,028.426	16.55	0.8381	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			73.84750	91.026	16.55	0.1619	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			514.17460	456.330	19.63	0.4983	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			462.47460	518.930	19.63	0.5017	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,066.96070	1,953.271	18.90	0.9667	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.26070	15.871	18.90	0.0333	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,607.29970	1,511.418	21.86	0.7584	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			289.69970	310.618	21.86	0.2416	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			989.04330	915.359	22.24	0.5700	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			671.44330	714.559	22.24	0.4300	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,408.81340	2,298.565	21.47	0.9017	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			91.21340	97.765	21.47	0.0983	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,186.61450	1,132.638	19.78	0.6125	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			618.41450	682.938	19.78	0.3875	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			790.77190	749.937	21.45	0.4493	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,222.57190	1,300.237	21.45	0.5507	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,766.52310	1,686.216	17.30	0.8012	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			198.32310	236.516	17.30	0.1988	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	25/09/2018	Foreign Exchange Future			16.85640		16.96740			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			16.92010		17.02880			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.13610		17.24630			0.0000	19,997,828.70	1,167	111,297
€ / R	On	18/03/2019	Foreign Exchange Future			17.49240		17.60480			0.0000	87,462.00	5	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			17.83010		17.94450			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.07310		18.18950			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.20510		18.32300			0.0000	0.00	0	6,834
Total € / R Future												20,085,290.70	1,172	160,072
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			3.58460	3.412	22.39	0.0229	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			880.98460	769.812	22.39	0.9771	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			752.26170	847.051	19.24	0.8067	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			101.06170	87.151	19.24	0.1933	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			355.34750	332.767	19.22	0.3347	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,009.04750	1,096.667	19.22	0.6653	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			360.50930	337.546	19.17	0.3387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			994.20930	1,081.446	19.17	0.6613	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			357.91710	335.147	19.19	0.3367	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,001.61710	1,089.047	19.19	0.6633	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			962.42820	920.127	17.25	0.5547	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			687.62820	757.727	17.25	0.4453	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,381.13630	2,482.484	20.86	0.7660	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,122.59130	2,026.738	15.54	0.8663	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			117.79130	134.338	15.54	0.1337	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,681.21870	1,602.793	15.76	0.7841	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			216.41870	250.393	15.76	0.2159	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,673.74960	1,595.606	15.77	0.7823	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			335.93630	324.884	20.86	0.2340	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			183.01750	213.164	15.64	0.1919	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			218.94960	253.206	15.77	0.2177	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,688.70440	1,610.000	15.75	0.7859	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			213.90440	247.600	15.75	0.2141	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,787.81750	1,705.564	15.64	0.8081	0.00	0	650

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,579.56210	1,516.338	16.28	0.6800	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			505.06210	556.238	16.28	0.3200	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,573.44980	1,510.488	16.29	0.6784	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			508.94980	560.388	16.29	0.3216	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,585.69220	1,522.205	16.27	0.6816	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			501.19220	552.105	16.27	0.3184	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			274.24530	299.967	15.71	0.1891	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,433.74530	2,343.067	15.71	0.8109	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,225.07110	2,321.413	19.60	0.6399	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			764.57110	744.513	19.60	0.3601	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,272.22140	2,185.492	15.72	0.7861	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			322.72140	352.392	15.72	0.2139	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,758.72990	1,694.229	16.33	0.6806	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			579.22990	631.129	16.33	0.3194	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,492.56050	1,446.245	17.16	0.5886	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			949.56050	1,021.145	17.16	0.4114	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,488.09620	1,441.968	17.18	0.5873	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			955.09620	1,026.868	17.18	0.4127	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,497.03980	1,450.544	17.15	0.5899	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			944.03980	1,015.444	17.15	0.4101	0.00	0	0
Total € / R Option												0.00	0	157,036
Total € / R												20,085,290.70	1,172	317,108
AUS / R	On	14/12/2018	Foreign Exchange Future			10.55060		10.61570			0.0000	1,160,566.00	110	36,595
AUS / R	On	18/03/2019	Foreign Exchange Future			10.69050		10.75700			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			10.82650		10.89340			0.0000	0.00	0	4,929
Total AUS / R Future												1,160,566.00	110	42,044
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			79.65120	72.704	17.34	0.1627	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			953.95120	1,012.104	17.34	0.8373	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			82.07760	74.882	17.29	0.1670	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			936.37760	994.282	17.29	0.8330	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			80.85420	73.785	17.32	0.1648	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			945.15420	1,003.185	17.32	0.8352	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			641.84350	603.336	14.02	0.6478	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			234.84350	262.836	14.02	0.3522	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			635.80080	597.642	14.04	0.6441	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			238.80080	267.142	14.04	0.3559	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			629.80130	591.990	14.05	0.6403	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			242.80130	271.490	14.05	0.3597	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			500.24640	480.815	15.28	0.4746	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			616.84640	664.315	15.28	0.5254	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			496.47360	477.253	15.30	0.4720	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			623.07360	670.753	15.30	0.5280	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			504.04350	484.401	15.26	0.4773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			610.64350	657.901	15.26	0.5227	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,160,566.00	110	42,044
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.22470		11.32090			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.38160		11.47980			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,846.59200	1,750.676	17.04	0.9825	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			5.69200	5.976	17.04	0.0175	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,836.66230	1,740.751	16.98	0.9822	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			5.76230	6.051	16.98	0.0178	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,856.52300	1,760.601	17.10	0.9827	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			5.62300	5.901	17.10	0.0173	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			905.78790	836.746	14.15	0.7408	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			155.98790	185.146	14.15	0.2592	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			898.45720	829.795	14.16	0.7377	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			158.65720	188.195	14.16	0.2623	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			913.15050	843.728	14.15	0.7439	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			153.35050	182.128	14.15	0.2561	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			623.47160		623.47160			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	14/12/2018	Foreign Exchange Future			15.22070		15.28910			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.55510		15.62550			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.86940		15.94160			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,109.54700	2,043.716	18.95	0.9456	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			30.44700	33.016	18.95	0.0544	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,099.76290	2,033.971	18.90	0.9451	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			30.66290	33.271	18.90	0.0549	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,119.33220	2,053.464	19.00	0.9461	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			30.23220	32.764	19.00	0.0539	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,418.40410	1,369.544	16.88	0.7475	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			272.90410	294.444	16.88	0.2525	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,432.93640	1,383.762	16.88	0.7512	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			267.43640	288.662	16.88	0.2488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,425.66220	1,376.644	16.88	0.7493	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			270.16220	291.544	16.88	0.2507	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,618.53520	1,571.787	17.07	0.7204	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			406.93520	432.387	17.07	0.2796	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,611.86030	1,565.283	17.07	0.7188	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			410.26030	435.883	17.07	0.2812	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,625.22330	1,578.308	17.07	0.7220	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			403.62330	428.908	17.07	0.2780	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10730		2.12350			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12670		2.14310			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14580		2.16250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			45.98430	56.401	15.57	0.0772	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,188.78470	2,038.709	15.56	0.9122	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			53.78470	65.709	15.56	0.0878	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,097.67390	1,949.262	15.55	0.9006	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			62.67390	76.262	15.55	0.0994	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,280.98430	2,129.401	15.57	0.9228	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			735.33770	824.151	16.17	0.4332	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,271.54080	1,188.725	16.00	0.6005	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			640.54080	721.725	16.00	0.3995	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,218.03450	1,139.043	16.08	0.5836	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			687.03450	772.043	16.08	0.4164	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,166.33770	1,091.151	16.17	0.5668	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,248.71600	2,127.814	15.78	0.7468	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			423.71600	469.813	15.78	0.2532	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,173.76580	2,059.618	15.80	0.7345	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			448.76580	501.618	15.80	0.2655	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,324.75920	2,197.380	15.75	0.7589	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			399.75920	439.380	15.75	0.2411	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			325.61650		328.89880			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.31440		2.33020			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.36370		2.37910			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41060		2.42700			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,449.96960	2,314.274	15.89	0.9156	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			47.96960	70.274	15.89	0.0844	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,352.42530	2,223.281	15.82	0.9064	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			50.42530	79.281	15.82	0.0936	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,547.71240	2,406.156	15.95	0.9242	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			45.71240	62.156	15.95	0.0758	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,767.72890	1,660.111	15.41	0.6957	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			476.72890	523.112	15.41	0.3043	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,702.35650	1,600.116	15.49	0.6804	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			511.35650	563.116	15.49	0.3196	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,834.66080	1,724.511	15.37	0.7104	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			443.66080	487.511	15.37	0.2896	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			292.17520	311.769	15.70	0.1697	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,080.27400	2,935.216	15.63	0.8223	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			310.27400	329.216	15.63	0.1777	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,999.22560	2,858.785	15.66	0.8127	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			329.22560	352.785	15.66	0.1873	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,162.17520	3,017.769	15.70	0.8303	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85590		1.86220			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88080		1.88750			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90400		1.91070			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,942.18600	2,879.284	19.00	0.9700	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			20.18600	20.284	19.00	0.0300	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,843.73420	2,780.901	18.65	0.9674	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			21.73420	21.901	18.65	0.0326	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,040.76290	2,977.802	19.35	0.9724	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			18.76290	18.802	19.35	0.0276	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,461.25720	1,423.926	17.57	0.6789	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			486.25720	515.926	17.57	0.3211	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,399.57060	1,364.369	17.63	0.6621	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			524.57060	556.369	17.63	0.3379	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,524.74400	1,485.319	17.51	0.6955	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			449.74400	477.319	17.51	0.3045	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,991.00880	1,950.119	17.35	0.7274	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			484.00880	510.119	17.35	0.2726	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,925.07840	1,886.103	17.40	0.7141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			518.07840	546.103	17.40	0.2859	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,058.40450	2,015.647	17.30	0.7405	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			451.40450	475.647	17.30	0.2595	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14210		0.14290			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14150		0.14260			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14080		0.14200			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.79000		1.79790			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.81940		1.82740			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84690		1.85520			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.68070		9.72700			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.80750		9.85450			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.93180		9.98000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			829.91000	786.926	14.15	0.8893	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			32.91000	36.226	14.15	0.1107	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			821.16430	778.320	14.17	0.8859	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			34.16430	37.620	14.17	0.1141	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			838.69140	795.571	14.14	0.8926	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			31.69140	34.871	14.14	0.1074	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			254.48370	274.334	14.93	0.3679	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			583.23920	556.341	14.95	0.6282	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			258.73920	278.841	14.95	0.3718	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			577.53630	550.890	14.96	0.6243	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			263.03630	283.390	14.96	0.3757	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			588.98370	561.834	14.93	0.6321	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			560.46820	540.866	15.84	0.5304	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			500.46820	529.066	15.84	0.4696	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			556.03380	536.638	15.85	0.5275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			506.03380	534.838	15.85	0.4725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			564.93010	545.127	15.82	0.5334	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			494.93010	523.327	15.82	0.4666	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.35630		1.36580			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.36590		1.37550			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.37590		1.38550			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			1,058.00000	963.000		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			958.00000	863.000		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			1,158.00000	1,063.000		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			355.00000	259.000		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			255.00000	159.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			455.00000	359.000		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			655.00000	559.000		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			555.00000	459.000		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			755.00000	659.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 14/12/2018 Foreign Exchange Future			1.31420		1.32980			0.0000	0.00	0	500
Total QUANTO £ / \$ Future									0.00	0	500
Total QUANTO £ / \$									0.00	0	500
QUANTO € On 14/12/2018 Foreign Exchange Future			1.18370		1.18230			0.0000	23,674.00	20	40
QUANTO € On 18/03/2019 Foreign Exchange Future			1.19380		1.19240			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.20330		1.20190			0.0000	0.00	0	0
Total QUANTO € / \$ Future									23,674.00	20	40
Total QUANTO € / \$									23,674.00	20	40
SGD / R On 14/12/2018 Foreign Exchange Future			10.62580		10.68950			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.77980		10.84470			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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.92490		10.99090			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,332.29240	1,268.173	15.17	0.9612	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			12.79240	12.373	15.17	0.0388	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,322.48070	1,258.349	15.10	0.9606	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			12.98070	12.550	15.10	0.0394	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,342.10750	1,278.001	15.23	0.9618	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			12.60750	12.201	15.23	0.0382	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			740.46120	701.933	15.24	0.6717	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			235.76120	262.133	15.24	0.3283	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			734.35140	696.129	15.26	0.6683	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			239.65140	266.329	15.26	0.3317	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			746.60630	707.778	15.22	0.6751	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			231.90630	257.978	15.22	0.3249	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,179.54690	1,130.926	15.17	0.7751	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			178.64690	196.026	15.17	0.2249	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,172.15260	1,123.727	15.17	0.7727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			181.25260	198.827	15.17	0.2273	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,164.78160	1,116.558	15.18	0.7703	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			183.88160	201.658	15.18	0.2297	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.19200		2.21990			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.08560		2.11620			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.99210		2.01750			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			7.04780	3.299	31.68	0.0273	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			757.14780	781.299	31.68	0.9727	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			6.71610	3.114	31.68	0.0259	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			766.81610	791.114	31.68	0.9741	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			7.39460	3.494	31.68	0.0287	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			747.49460	771.494	31.68	0.9713	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			22.16680	20.932	29.13	0.1109	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			635.96680	665.332	29.13	0.8891	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			21.58240	20.402	29.21	0.1083	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			645.38240	674.801	29.21	0.8917	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			22.77060	21.479	29.04	0.1135	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			626.57060	655.879	29.04	0.8865	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.45390	2.219	28.85	0.0139	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,514.95390	1,540.119	28.85	0.9861	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.37560	2.148	28.85	0.0135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,524.87560	1,550.048	28.85	0.9865	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.53470	2.292	28.85	0.0143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,505.03470	1,530.192	28.85	0.9857	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17550		1.21000			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.13560		1.16890			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.07520		1.10650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 336 945 730.40	221,459	1,715,913
Total Options												161 465 363.37	252,700	7,972,076
Grand Total:												3,498,411,093.77	474,159	9,687,989