



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2018 Foreign Exchange Future			14.65430		14.77050			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.65820		14.77640			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.66200		14.78040			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.66580		14.78430			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.67160		14.79020			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.67740		14.79600			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.68510		14.80380			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.68710		14.80580			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.68900		14.80770			0.0000	0.00	0	4,209
\$ / R On 01/11/2018 Foreign Exchange Future			14.69100		14.80960			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.69290		14.81160			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.69870		14.81740			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.71420		14.83300			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.71810		14.83700			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.72000		14.83890			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.72580		14.84480			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.72770		14.84680			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.73160		14.85080			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.73350		14.85270			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.74510		14.86450			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.74700		14.86650			0.0000	0.00	0	8,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Future			14.75670		14.87640			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.75860		14.87830			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.76820		14.88820			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.77020		14.89020			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.77410		14.89410			0.0000	1,215,819,785.40	82,294	865,351
\$ / R	On	20/12/2018	Foreign Exchange Future			14.78580		14.90600			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.78780		14.90800			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.80730		14.92780			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.81120		14.93180			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.84240		14.96320			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.86540		14.98660			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.86730		14.98850			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.89230		15.01380			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.92110		15.04300			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.95560		15.07800			0.0000	71,128,833.60	4,756	46,866
\$ / R	On	27/03/2019	Foreign Exchange Future			14.97290		15.09550			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.97680		15.09940			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.98440		15.10720			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.03840		15.16170			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.09820		15.22210			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.10400		15.22790			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.12530		15.24940			0.0000	0.00	0	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			15.13680		15.26100			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.15230		15.27660			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.15810		15.28250			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.16190		15.28640			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.21650		15.34120			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.21840		15.34320			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.24190		15.36670			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.27510		15.40010			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.28100		15.40600			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.28680		15.41190			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.30830		15.43350			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.33570		15.46090			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.33960		15.46490			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.40010		15.52580			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.46370		15.58870			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.47030		15.59510			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.49440		15.61900			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.53390		15.65800			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.53830		15.66230			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.60190		15.72510			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.66990		15.79220			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.70060		15.82250			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.73790		15.85940			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.79720		15.91780			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			15.87170		15.99150			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.89370		16.01310			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.99460		16.11270			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.09990		16.21670			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,286,948,619.00</b>	<b>87,050</b>	<b>1,085,432</b>
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.12340	0.130	36.25	0.0012	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,260.62340	1,144.430	36.25	0.9988	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			269.95880	345.132	21.36	0.7889	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			86.35880	43.332	21.36	0.2111	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			795.41920	906.517	26.38	0.9725	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			11.81920	4.717	26.38	0.0275	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			110.89400	58.691	20.75	0.2721	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			214.49400	280.491	20.75	0.7279	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.50750	0.431	24.63	0.0028	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,430.90750	1,312.431	24.63	0.9972	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			79.48320	112.239	20.07	0.3533	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			363.78320	278.039	20.07	0.6467	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			10.49540	17.422	18.42	0.0778	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			800.69540	689.022	18.42	0.9222	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,591.53450	1,474.005	25.43	0.9897	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			1.33450	2.405	25.43	0.0103	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			115.60980	147.002	19.38	0.3644	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			421.60980	334.402	19.38	0.6356	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			440.30810	511.256	21.09	0.6914	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			184.10810	136.356	21.09	0.3086	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			173.46520	211.937	19.50	0.4215	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			409.26520	329.037	19.50	0.5785	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			257.18830	198.900	20.65	0.3962	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,680.39440	1,792.312	25.49	0.9672	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			18.09440	11.312	25.49	0.0328	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			567.38220	474.394	19.01	0.7089	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			99.68220	125.394	19.01	0.2911	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			130.95800	162.106	19.26	0.3471	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			498.65800	411.106	19.26	0.6529	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			19.70850	24.400	18.81	0.0798	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,027.40850	913.400	18.81	0.9202	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,218.89100	2,334.965	26.93	0.9877	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			6.59100	3.965	26.93	0.0123	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,809.75090	1,692.159	22.62	0.9887	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			2.05090	3.159	22.62	0.0113	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			27.96250	33.515	18.13	0.1072	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			905.66250	792.515	18.13	0.8928	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			633.89970	536.388	18.78	0.7568	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			76.19970	97.388	18.78	0.2432	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			224.59040	269.297	19.84	0.4797	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			362.29040	288.297	19.84	0.5203	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			289.88310	226.658	20.36	0.4375	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			302.18310	357.658	20.36	0.5625	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			419.79530	486.695	21.06	0.6564	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			217.49530	165.695	21.06	0.3436	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			868.78870	757.006	18.08	0.8808	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			31.08870	38.006	18.08	0.1192	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			134.39500	166.107	19.29	0.3528	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			492.09500	405.107	19.29	0.6472	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			349.48830	409.900	20.65	0.6038	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			1.27790	1.949	23.01	0.0071	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,000.87790	1,882.949	23.01	0.9929	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			332.64410	389.468	20.59	0.5714	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			294.24410	232.368	20.59	0.4286	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			801.43120	889.477	22.90	0.8163	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			113.03120	82.377	22.90	0.1837	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.12520	0.178	24.92	0.0007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,917.52520	2,798.878	24.92	0.9993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			988.53420	877.507	18.29	0.8903	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			31.13420	38.807	18.29	0.1097	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,008.13410	2,121.134	25.52	0.9736	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.53410	9.834	25.52	0.0264	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			384.47650	440.073	20.14	0.5516	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			357.47650	294.273	20.14	0.4484	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			792.14770	872.195	21.98	0.7451	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			189.14770	150.295	21.98	0.2549	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			653.79530	565.120	18.87	0.6804	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			156.79530	187.020	18.87	0.3196	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			216.29580	253.167	19.21	0.3906	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			553.29580	471.267	19.21	0.6094	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			321.51960	368.228	19.70	0.4875	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			440.41960	368.228	19.70	0.5125	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			363.68770	301.455	20.23	0.4419	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			414.78770	471.455	20.23	0.5581	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			5.94340	8.395	17.65	0.0262	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,624.84340	1,508.395	17.65	0.9738	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			909.93830	808.573	18.17	0.8148	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			71.03830	88.573	18.17	0.1852	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			331.78890	379.744	19.76	0.4961	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			430.68890	359.744	19.76	0.5039	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.54590	0.506	24.89	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,169.44590	3,050.506	24.89	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,008.96890	3,890.079	27.91	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.06890	0.079	27.91	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			392.96220	446.712	19.82	0.5338	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			397.76220	332.512	19.82	0.4662	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			437.74240	494.805	20.04	0.5594	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			374.54240	312.505	20.04	0.4406	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			134.83410	161.054	18.37	0.2732	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			775.63410	682.654	18.37	0.7268	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			715.04350	787.734	21.19	0.6861	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			257.74350	211.234	21.19	0.3139	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			294.43930	337.288	19.26	0.4407	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			527.13930	450.788	19.26	0.5593	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			23.97310	29.639	17.07	0.0701	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,428.47310	1,314.739	17.07	0.9299	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			784.43620	693.937	18.36	0.7032	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			167.93620	196.937	18.36	0.2968	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			184.61890	215.449	18.47	0.3155	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			751.11890	662.449	18.47	0.6845	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,876.85100	1,759.006	18.27	0.9700	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			38.24430	28.902	25.46	0.0509	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,905.23780	2,008.525	24.26	0.9076	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			71.73780	55.525	24.26	0.0924	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			463.73810	396.090	19.58	0.4877	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			1,088.07420	983.037	17.64	0.8375	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			71.57420	86.037	17.64	0.1625	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			63.46820	76.548	17.58	0.1485	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,129.96820	1,023.548	17.58	0.8515	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,481.74430	2,591.902	25.46	0.9491	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			10.35100	12.006	18.27	0.0300	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			118.84370	141.607	18.02	0.2355	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			905.34370	808.607	18.02	0.7645	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			406.34700	457.113	19.53	0.5050	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			472.84700	404.113	19.53	0.4950	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			417.23810	469.090	19.58	0.5123	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			845.44960	919.887	21.13	0.6962	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			271.84960	226.587	21.13	0.3038	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			456.70690	392.233	19.66	0.4666	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			478.40690	533.633	19.66	0.5334	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			776.71530	689.124	18.37	0.6812	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			198.41530	230.524	18.37	0.3188	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,069.57330	966.660	17.65	0.8143	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			91.27330	108.060	17.65	0.1857	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			738.71010	808.177	20.72	0.6551	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			317.01010	266.777	20.72	0.3449	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			600.26840	661.924	19.99	0.5841	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			408.46840	350.124	19.99	0.4159	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			57.20650	68.816	17.30	0.1271	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,295.40650	1,187.016	17.30	0.8729	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,040.49900	1,120.381	21.52	0.7383	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			238.69900	198.581	21.52	0.2617	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,119.40270	1,016.205	17.53	0.8197	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			91.20270	108.005	17.53	0.1803	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			486.95380	541.619	19.51	0.5236	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			487.15380	421.819	19.51	0.4764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			117.81410	95.473	23.45	0.1349	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			381.25280	326.420	20.28	0.3862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			687.15280	752.320	20.28	0.6138	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,173.82090	1,257.409	21.87	0.7628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			217.92090	181.509	21.87	0.2372	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			968.92410	1,045.477	21.25	0.7104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			273.02410	229.577	21.25	0.2896	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			984.30480	1,061.352	21.30	0.7148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			268.40480	225.452	21.30	0.2852	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			910.39470	818.925	17.99	0.7279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			166.29470	194.825	17.99	0.2721	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,222.75910	1,307.890	22.02	0.7736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			206.85910	171.990	22.02	0.2264	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,415.50580	1,506.039	22.57	0.8107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			169.60580	140.139	22.57	0.1893	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			871.02640	944.154	20.93	0.6807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			305.12640	258.254	20.93	0.3193	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			842.83480	754.537	18.19	0.6946	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			198.73480	230.437	18.19	0.3054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,603.50720	1,487.090	16.95	0.9312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			29.40720	32.990	16.95	0.0688	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,348.83480	1,239.899	17.26	0.8797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			54.73480	65.799	17.26	0.1203	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			442.41680	492.673	19.27	0.4924	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			536.51680	466.773	19.27	0.5076	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			903.46560	812.320	18.01	0.7246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			169.36560	198.220	18.01	0.2754	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			246.40230	282.294	18.44	0.3496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			760.50230	676.394	18.44	0.6504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,960.80430	1,842.733	18.19	0.9604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			16.70430	18.633	18.19	0.0396	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,220.86120	1,115.323	17.43	0.8446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			76.76120	91.223	17.43	0.1554	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			390.06480	436.372	19.05	0.4591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			584.16480	510.472	19.05	0.5409	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,649.83890	2,530.862	20.72	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			5.73890	6.762	20.72	0.0144	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			946.48140	852.504	17.90	0.7441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			152.38140	178.404	17.90	0.2559	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,297.24800	1,384.591	22.24	0.7889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			191.34800	158.691	22.24	0.2111	0.00	0	10,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,699.41710	2,580.395	20.90	0.9866	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	12.20	Put			5.31710	6.295	20.90	0.0134	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			234.84820	269.768	18.38	0.3393	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			778.94820	693.868	18.38	0.6607	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			564.28990	623.071	19.80	0.5588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			448.38990	387.171	19.80	0.4412	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			885.84550	959.546	20.98	0.6854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			299.94550	253.646	20.98	0.3146	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,254.43830	1,147.940	17.38	0.8544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			70.33830	83.840	17.38	0.1456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			227.33050	261.605	18.34	0.3325	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			791.43050	705.705	18.34	0.6675	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,225.16070	2,106.664	19.17	0.9732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			11.06070	12.564	19.17	0.0268	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,262.89750	1,156.165	17.37	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			68.79750	82.065	17.37	0.1431	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,481.96690	1,370.189	17.09	0.9095	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			37.86690	46.089	17.09	0.0905	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,054.23040	1,133.704	21.51	0.7337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			248.33040	207.804	21.51	0.2663	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			900.75660	975.022	21.03	0.6901	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			294.85660	249.122	21.03	0.3099	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,798.66420	2,679.558	21.27	0.9884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			4.56420	5.458	21.27	0.0116	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			653.81610	717.343	20.15	0.5998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			397.91610	341.443	20.15	0.4002	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,187.70620	1,083.165	17.47	0.8344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			83.60620	99.065	17.47	0.1656	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,878.13920	2,758.970	21.56	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			4.03920	4.870	21.56	0.0104	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,699.33730	1,581.860	17.21	0.9414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.23730	27.760	17.21	0.0586	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			81.85530	97.060	17.46	0.1630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,195.95530	1,091.160	17.46	0.8370	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			415.81000	463.729	19.15	0.4758	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			559.91000	487.829	19.15	0.5242	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			341.20470	384.264	18.86	0.4251	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			635.30470	558.364	18.86	0.5749	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,030.81510	1,109.423	21.44	0.7276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			254.91510	213.523	21.44	0.2724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			270.50060	308.345	18.55	0.3702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			724.60060	642.445	18.55	0.6298	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			160.63070	188.145	17.96	0.2656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			924.73070	832.246	17.96	0.7344	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			350.69090	394.402	18.90	0.4320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			624.79090	548.502	18.90	0.5680	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,156.40790	2,038.010	18.91	0.9703	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	12.75	Put			12.30790	13.910	18.91	0.0297	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,997.46080	2,878.206	21.99	0.9913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			3.36080	4.106	21.99	0.0087	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			345.92990	389.317	18.88	0.4286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			630.02990	553.417	18.88	0.5714	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,146.54810	3,027.308	22.44	0.9932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			2.44810	3.208	22.44	0.0068	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			42.96570	52.075	17.15	0.0998	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,437.06570	1,326.175	17.15	0.9002	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,898.01760	2,778.833	21.63	0.9899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			3.91760	4.733	21.63	0.0101	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,274.34790	2,155.785	19.35	0.9751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			10.24790	11.685	19.35	0.0249	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			126.98980	148.301	17.71	0.2244	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,021.08980	922.401	17.71	0.7756	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,815.10740	1,697.339	17.65	0.9507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			21.00740	23.239	17.65	0.0493	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			558.11900	616.553	19.77	0.5557	0.00	0	30,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			452.21900	390.653	19.77	0.4443	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,521.09810	2,402.247	20.25	0.9826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			6.99810	8.147	20.25	0.0174	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			464.30750	516.428	19.37	0.5054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			518.40750	450.528	19.37	0.4946	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			85.38570	101.099	17.48	0.1682	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,179.48570	1,075.199	17.48	0.8318	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			18.03020	20.053	18.01	0.0426	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,912.13020	1,794.153	18.01	0.9574	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			26.42260	29.025	17.11	0.0612	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,670.52260	1,553.125	17.11	0.9388	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			492.42170	546.855	19.50	0.5215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			496.52170	430.955	19.50	0.4785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			8.40410	9.683	19.82	0.0207	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,402.50410	2,283.783	19.82	0.9793	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			115.47430	135.301	17.65	0.2096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,059.57430	959.401	17.65	0.7904	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,410.81270	2,517.654	24.80	0.9226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			64.91270	51.754	24.80	0.0774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,951.06110	1,833.009	18.15	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			16.96110	18.909	18.15	0.0402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.47750	26.948	17.29	0.0570	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,718.57750	1,601.048	17.29	0.9430	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			426.05080	366.893	19.95	0.4233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			601.95080	662.793	19.95	0.5767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,255.70770	1,341.839	22.12	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			199.80770	165.939	22.12	0.2195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,256.03170	3,136.638	22.64	0.9945	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		1.93170	2.538	22.64	0.0055	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		422.43020	363.616	19.97	0.4204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		608.33020	669.516	19.97	0.5796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		418.84160	360.365	20.00	0.4174	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		614.74160	676.265	20.00	0.5826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		976.60420	1,053.406	21.27	0.7126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		270.70420	227.506	21.27	0.2874	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		469.86560	522.450	19.40	0.5086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		513.96560	446.550	19.40	0.4914	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		810.43140	723.737	18.28	0.6777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		216.33140	249.637	18.28	0.3223	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		1,098.81750	997.217	17.60	0.8047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		104.71750	123.117	17.60	0.1953	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		1,730.19210	1,826.797	23.33	0.8583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		124.29210	100.897	23.33	0.1417	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		754.42590	670.644	18.46	0.6470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		250.32590	286.544	18.46	0.3530	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		349.95820	298.296	20.53	0.3593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		755.85820	824.196	20.53	0.6407	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		254.28860	290.828	18.47	0.3565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		748.38860	664.928	18.47	0.6435	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		219.82500	183.149	21.85	0.2390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,165.72500	1,249.049	21.85	0.7610	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,467.00440	1,558.816	22.72	0.8194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		161.10440	132.916	22.72	0.1806	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		684.38900	604.513	18.69	0.6057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		300.28900	340.413	18.69	0.3943	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		564.69270	492.289	19.13	0.5275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		410.59270	458.189	19.13	0.4725	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,001.12580	2,102.574	23.93	0.8892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		95.22580	76.674	23.93	0.1108	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		492.24110	427.136	19.52	0.4754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		498.14110	553.036	19.52	0.5246	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,389.93440	1,479.809	22.50	0.8063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		174.03440	143.909	22.50	0.1937	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,185.80030	2,289.928	24.32	0.9059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		79.90030	64.028	24.32	0.0941	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		365.27510	312.044	20.40	0.3725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		721.17510	787.944	20.40	0.6275	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		931.94740	838.961	17.94	0.7376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		157.84740	184.861	17.94	0.2624	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		805.48120	875.959	20.70	0.6587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		329.58120	280.059	20.70	0.3413	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,501.59130	1,594.227	22.81	0.8250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		155.69130	128.327	22.81	0.1750	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		690.02280	609.823	18.67	0.6092	0.00	0	1,200

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	14.50	Put			295.92280	335.723	18.67	0.3908	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,593.96060	1,477.980	16.96	0.9296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			29.86060	33.880	16.96	0.0704	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,279.89020	1,172.697	17.35	0.8616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			65.79020	78.597	17.35	0.1384	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			849.42430	760.808	18.17	0.6980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			195.32430	226.708	18.17	0.3020	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			908.24310	982.769	21.05	0.6924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			292.34310	246.869	21.05	0.3076	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,863.56210	1,745.686	17.83	0.9542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			19.46210	21.586	17.83	0.0458	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			599.13620	524.469	18.99	0.5510	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			375.03620	420.369	18.99	0.4490	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			621.18230	683.042	20.02	0.5855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			415.28230	357.142	20.02	0.4145	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,077.81870	1,158.145	21.58	0.7398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			241.91870	202.245	21.58	0.2602	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			876.15460	786.267	18.09	0.7114	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			182.05460	212.167	18.09	0.2886	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,783.71410	1,881.373	23.45	0.8651	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,119.48690	1,018.516	17.49	0.7994	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			113.48690	132.716	17.49	0.2006	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			766.30070	833.782	20.34	0.6317	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			372.30070	319.582	20.34	0.3683	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			516.24780	450.378	19.36	0.4811	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			510.24780	564.578	19.36	0.5189	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			833.62940	746.837	18.14	0.6764	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			227.62940	261.037	18.14	0.3236	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,641.66900	1,524.874	16.85	0.9270	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			33.66900	37.074	16.85	0.0730	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			384.89290	430.118	18.84	0.4421	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			632.89290	557.918	18.84	0.5579	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			29.03860	32.050	17.18	0.0634	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,737.03860	1,619.850	17.18	0.9366	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			430.61970	478.767	19.01	0.4711	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			588.61970	516.567	19.01	0.5289	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			216.68570	248.894	17.76	0.3006	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			924.48570	836.194	17.76	0.6994	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			905.03140	817.623	17.82	0.6902	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			227.23140	260.323	17.82	0.3098	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,120.66280	2,220.689	23.48	0.8745	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			118.46280	97.989	23.48	0.1255	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			532.24060	467.535	19.21	0.4732	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			564.44060	620.235	19.21	0.5268	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,955.22090	1,836.690	17.59	0.9456	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			27.42090	29.390	17.59	0.0544	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			107.12600	124.769	17.20	0.1827	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,234.92600	1,132.069	17.20	0.8173	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,725.29300	2,832.581	24.72	0.9202	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			73.09300	59.881	24.72	0.0798	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			24.52650	26.674	17.86	0.0489	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,056.32650	1,937.874	17.86	0.9511	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			22.19520	25.379	18.16	0.0426	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,325.39520	2,207.779	18.16	0.9574	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			40.10220	44.657	17.30	0.0685	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,076.70220	1,960.057	17.30	0.9315	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			332.96520	369.412	17.90	0.3504	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			941.46520	856.712	17.90	0.6496	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,032.39190	1,915.928	17.21	0.9264	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			43.89190	48.628	17.21	0.0736	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,019.66090	931.585	17.67	0.6846	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			281.16090	314.285	17.67	0.3154	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			726.42620	782.996	19.33	0.5434	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			584.92620	520.296	19.33	0.4566	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			31.79800	36.021	17.57	0.0561	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,230.29800	2,113.321	17.57	0.9439	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			729.29600	783.208	19.19	0.5265	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			643.09600	575.508	19.19	0.4735	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			43.95980	51.611	17.11	0.0704	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,256.95980	2,142.711	17.11	0.9296	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,100.70830	1,986.923	16.97	0.9130	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			57.70830	65.823	16.97	0.0870	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,117.63860	1,026.826	17.59	0.6828	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			324.63860	355.726	17.59	0.3172	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			858.36800	914.685	19.43	0.5521	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			631.36800	565.785	19.43	0.4479	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			439.36270	477.930	18.07	0.3826	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			962.36270	879.030	18.07	0.6174	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,286.89950	3,166.884	17.49	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			8.89950	11.284	17.49	0.0174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,361.00510	2,248.333	16.83	0.9312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			43.00510	52.733	16.83	0.0688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,029.00820	2,911.535	17.01	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			11.00820	15.935	17.01	0.0243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,750.01570	4,628.234	21.61	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.01570	2.634	21.61	0.0038	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,307.25960	1,208.976	17.29	0.7272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			279.25960	303.377	17.29	0.2728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			127.36190	138.749	16.66	0.1539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,755.36190	1,644.349	16.66	0.8461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,584.98890	3,464.244	18.41	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			6.98890	8.644	18.41	0.0131	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	15.20	Put			837.48340	890.090	19.20	0.5257	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			715.48340	645.690	19.20	0.4743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,346.47740	3,226.296	17.68	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			8.47740	10.696	17.68	0.0164	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			445.83880	482.531	17.94	0.3699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,043.83880	958.131	17.94	0.6301	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			368.70590	400.209	17.62	0.3287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,146.70590	1,055.809	17.62	0.6713	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,519.78510	1,416.089	16.98	0.7899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			191.78510	210.489	16.98	0.2101	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			693.90300	741.132	18.77	0.4762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			811.90300	736.732	18.77	0.5238	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,439.39480	1,337.620	17.09	0.7676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			221.39480	242.020	17.09	0.2324	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,747.13450	1,636.404	16.67	0.8444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			129.13450	140.804	16.67	0.1556	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			999.25200	1,057.420	19.64	0.5738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			627.25200	563.020	19.64	0.4262	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			818.89770	870.822	19.15	0.5197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			726.89770	656.422	19.15	0.4803	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,060.34610	1,120.439	19.80	0.5902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			598.34610	536.039	19.80	0.4098	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,632.94270	2,518.643	16.91	0.9540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			24.94270	33.043	16.91	0.0460	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,142.73990	2,031.082	16.77	0.9068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			64.73990	75.482	16.77	0.0932	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,594.98250	2,480.925	16.90	0.9512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			26.98250	35.325	16.90	0.0488	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,410.86310	1,309.804	17.13	0.7592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			232.86310	254.204	17.13	0.2408	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,158.98830	1,067.181	17.59	0.6759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			360.98830	391.581	17.59	0.3241	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,275.31930	2,362.336	22.41	0.7950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			273.31930	237.937	22.41	0.2050	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,065.71730	979.120	17.87	0.6393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			427.71730	463.520	17.87	0.3607	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,283.93290	2,371.097	22.43	0.7960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			271.93290	236.697	22.43	0.2040	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,232.83350	2,120.800	16.80	0.9176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			54.83350	65.200	16.80	0.0824	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,341.19340	1,241.972	17.24	0.7380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			263.19340	286.372	17.24	0.2620	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,643.40060	2,736.149	23.03	0.8309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			221.40060	191.749	23.03	0.1691	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,017.06320	932.466	18.02	0.6187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			469.06320	506.866	18.02	0.3813	0.00	0	108

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,005.96850	1,064.353	19.66	0.5757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			623.96850	559.953	19.66	0.4243	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,872.12580	1,951.313	21.70	0.7443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			350.12580	306.913	21.70	0.2557	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			873.90720	795.705	18.53	0.5539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			615.90720	660.105	18.53	0.4461	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,310.90390	1,378.691	20.44	0.6487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			498.90390	444.291	20.44	0.3513	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,214.71250	2,102.760	16.79	0.9155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			56.71250	67.160	16.79	0.0845	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,116.43870	1,027.836	17.71	0.6599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			388.43870	422.236	17.71	0.3401	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,143.99250	1,206.591	20.01	0.6112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			561.99250	502.191	20.01	0.3888	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,036.40190	1,925.090	16.74	0.8925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			78.40190	89.490	16.74	0.1075	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,001.29870	917.369	18.07	0.6119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			483.29870	521.769	18.07	0.3881	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,493.65280	1,566.306	20.89	0.6842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			441.65280	391.906	20.89	0.3158	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,923.58370	1,812.506	16.71	0.8755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			95.58370	106.906	16.71	0.1245	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,033.05360	947.793	17.97	0.6256	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			455.05360	492.193	17.97	0.3744	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,393.68350	1,463.745	20.64	0.6654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			471.68350	419.345	20.64	0.3346	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			869.32800	791.343	18.55	0.5518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			621.32800	665.743	18.55	0.4482	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,251.87930	1,317.889	20.29	0.6361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			519.87930	463.489	20.29	0.3639	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,830.22040	1,719.224	16.68	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			112.22040	123.624	16.68	0.1402	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			864.77590	787.007	18.56	0.5496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			626.77590	671.407	18.56	0.4504	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,691.88100	1,769.188	21.35	0.7174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			389.88100	344.788	21.35	0.2826	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,557.24620	1,452.704	16.92	0.7998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			179.24620	197.104	16.92	0.2002	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,292.55450	2,379.867	22.44	0.7969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			270.55450	235.467	22.44	0.2031	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,572.38910	1,467.514	16.90	0.8037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			174.38910	191.914	16.90	0.1963	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			911.37360	831.422	18.39	0.5716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			573.37360	615.822	18.39	0.4284	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,095.80300	3,195.091	23.81	0.8644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			173.80300	150.691	23.81	0.1356	0.00	0	14,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,490.22780	1,387.222	17.02	0.7819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			202.22780	221.622	17.02	0.2181	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,223.80930	2,309.922	22.32	0.7893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			281.80930	245.522	22.32	0.2107	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			719.26780	649.250	19.18	0.4763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			831.26780	883.650	19.18	0.5237	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,405.33150	2,494.509	22.63	0.8087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			253.33150	220.109	22.63	0.1913	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,313.99810	1,215.528	17.28	0.7294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			275.99810	299.928	17.28	0.2706	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			742.40430	671.009	19.07	0.4884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			794.40430	845.409	19.07	0.5116	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,471.59340	3,575.831	24.75	0.8824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			149.59340	131.431	24.75	0.1176	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			746.33290	674.706	19.06	0.4904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			788.33290	839.106	19.06	0.5096	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			778.44170	705.040	18.92	0.5069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			740.44170	789.440	18.92	0.4931	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,181.10780	2,266.454	22.25	0.7844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			289.10780	252.054	22.25	0.2156	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,172.59580	2,257.785	22.23	0.7834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			290.59580	253.385	22.23	0.2166	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,098.18870	1,986.689	16.76	0.9010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			70.18870	81.089	16.76	0.0990	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,542.19360	1,437.990	16.94	0.7959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			184.19360	202.390	16.94	0.2041	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,855.54190	1,934.635	21.67	0.7419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			353.54190	310.235	21.67	0.2581	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			2,010.13940	1,898.896	16.74	0.8888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			82.13940	93.296	16.74	0.1112	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,466.57350	2,556.716	22.74	0.8147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			244.57350	212.316	22.74	0.1853	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,673.89510	1,566.010	16.77	0.8282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			145.89510	160.410	16.77	0.1718	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			955.34950	873.413	18.23	0.5916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			527.34950	567.813	18.23	0.4084	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,627.64050	1,703.503	21.20	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			405.64050	359.103	21.20	0.2928	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,033.01480	1,092.256	19.73	0.5830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			611.01480	547.856	19.73	0.4170	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,046.64520	1,106.313	19.76	0.5866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			604.64520	541.913	19.76	0.4134	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,714.39950	1,604.900	16.71	0.8373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			136.39950	149.300	16.71	0.1627	7,465.02	50	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,633.86460	1,527.675	16.82	0.8190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			155.86460	172.075	16.82	0.1810	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		1,209.09660	1,113.718	17.45	0.6942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		331.09660	358.118	17.45	0.3058	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		754.25280	682.163	19.02	0.4945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		776.25280	826.563	19.02	0.5055	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,855.48340	1,744.476	16.69	0.8642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		107.48340	118.876	16.69	0.1358	16,053,412.18	135,043	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		675.17270	607.864	19.39	0.4526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		907.17270	962.264	19.39	0.5474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		878.50590	800.087	18.51	0.5561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		610.50590	654.487	18.51	0.4439	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,266.53010	1,333.005	20.33	0.6393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		514.53010	458.605	20.33	0.3607	123,862,871.06	270,086	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		671.62650	604.541	19.41	0.4507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		913.62650	968.941	19.41	0.5493	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		668.09960	601.237	19.43	0.4488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		920.09960	975.637	19.43	0.5512	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,369.95490	1,270.428	17.24	0.7366	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		274.45490	297.528	17.24	0.2634	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		15.05190	22.094	16.74	0.0319	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,900.55190	2,784.994	16.74	0.9681	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		553.29450	593.012	18.26	0.4097	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		982.69450	899.812	18.26	0.5903	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,214.13400	1,119.585	17.53	0.6829	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		364.73400	392.785	17.53	0.3171	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		999.77210	1,056.144	19.57	0.5621	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		669.17210	602.944	19.57	0.4379	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		69.70030	80.974	16.66	0.0965	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,169.10030	2,057.774	16.66	0.9035	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		77.09460	88.945	16.61	0.1034	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,134.29460	2,023.345	16.61	0.8966	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,312.35250	1,216.468	17.46	0.6843	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		400.65250	428.068	17.46	0.3157	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,152.72430	1,209.446	19.69	0.5720	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		704.42430	637.846	19.69	0.4280	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,243.41000	2,131.987	16.24	0.8972	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		81.71000	93.587	16.24	0.1028	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		169.24940	185.346	16.68	0.1742	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,840.94940	1,733.746	16.68	0.8258	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		679.29420	721.016	18.43	0.4343	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		1,000.99420	919.416	18.43	0.5657	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		71.41070	82.576	16.17	0.0930	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,313.11070	2,200.976	16.17	0.9070	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,404.46470	1,307.619	17.43	0.6861	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		432.36470	459.419	17.43	0.3139	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,303.80450	1,360.781	19.85	0.5805	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		735.90450	668.981	19.85	0.4195	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			113.41270	128.522	16.07	0.1259	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,195.51270	2,086.722	16.07	0.8741	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,312.06640	2,201.786	15.87	0.8932	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			89.96640	103.586	15.87	0.1068	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			806.59290	850.149	18.64	0.4547	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,018.69290	938.349	18.64	0.5453	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			14.03260	18.811	14.52	0.0268	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,101.93260	2,982.811	14.52	0.9732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,568.04090	4,444.612	19.05	0.9891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.64090	9.312	19.05	0.0109	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,987.98270	2,872.453	14.57	0.9639	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			18.58270	27.153	14.57	0.0361	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			590.35550	625.121	17.88	0.3733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			341.50920	303.527	22.88	0.2065	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,374.74110	1,279.072	17.55	0.6653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			495.34110	523.772	17.55	0.3347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,368.96040	1,273.436	17.56	0.6635	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			499.56040	528.136	17.56	0.3365	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			91.20440	108.439	15.75	0.1087	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,380.53760	1,284.728	17.54	0.6671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			491.13760	519.428	17.54	0.3329	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,234.52390	1,146.124	17.97	0.6176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			615.12390	650.823	17.97	0.3824	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,052.10920	3,138.227	22.88	0.7935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,616.03550	1,514.945	17.15	0.7352	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			516.65380	546.383	17.61	0.3438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,346.05380	1,251.683	17.61	0.6562	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,462.95460	1,522.664	20.13	0.6013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			712.35460	647.964	20.13	0.3987	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,340.60440	2,233.739	15.75	0.8913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			852.10290	779.741	19.44	0.4629	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,682.93080	1,580.493	17.05	0.7527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			313.53080	335.193	17.05	0.2473	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,199.06290	1,252.038	19.55	0.5477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			828.46290	757.338	19.55	0.4523	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			346.63550	369.645	17.15	0.2648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			88.00040	105.023	15.71	0.1060	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,405.76550	1,463.929	20.00	0.5905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			735.16550	669.229	20.00	0.4095	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,717.14400	1,614.045	16.99	0.7612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			297.74400	318.745	16.99	0.2388	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,152.70290	1,204.441	19.44	0.5371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			770.97500	702.964	19.82	0.4262	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,145.44540	2,040.808	16.14	0.8575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			136.04540	155.508	16.14	0.1425	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			713.85720	753.104	18.28	0.4165	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	14.82	Call			1,143.25720	1,058.404	18.28	0.5835	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,357.40040	2,250.323	15.71	0.8940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,259.75550	1,170.421	17.88	0.6267	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			114.00200	132.513	15.96	0.1265	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,233.40200	2,127.813	15.96	0.8735	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,555.96590	2,446.273	15.34	0.9218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			56.56590	70.973	15.34	0.0782	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,321.57500	1,377.664	19.82	0.5738	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			666.10750	703.324	18.10	0.3972	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,207.10750	1,120.124	18.10	0.6028	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,419.74340	2,495.856	21.86	0.7316	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			460.74340	412.656	21.86	0.2684	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			925.85360	970.114	18.81	0.4712	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,032.45360	952.414	18.81	0.5288	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,485.99060	1,386.750	17.39	0.6883	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			459.39060	484.450	17.39	0.3117	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,443.91620	1,500.374	19.99	0.5882	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			760.51620	692.674	19.99	0.4118	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			92.83990	113.044	15.63	0.1103	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,369.43990	2,265.344	15.63	0.8897	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			130.52070	151.791	15.94	0.1371	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,223.02070	2,119.891	15.94	0.8629	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,801.57270	1,865.675	20.70	0.6442	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			647.97270	587.575	20.70	0.3558	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,031.84480	1,929.716	16.42	0.8225	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			195.44480	217.816	16.42	0.1775	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,592.70200	1,649.647	20.13	0.5932	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			793.90200	726.147	20.13	0.4068	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			108.83250	120.041	15.28	0.1119	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,450.03250	2,336.541	15.28	0.8881	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,056.39140	1,100.545	18.99	0.4849	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,057.59140	977.045	18.99	0.5151	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,578.98780	1,478.891	17.38	0.6910	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			487.78780	512.391	17.38	0.3090	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			159.28160	174.582	15.82	0.1467	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,262.48160	2,152.981	15.82	0.8533	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,752.99960	1,811.985	20.38	0.6110	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			769.69960	703.885	20.38	0.3890	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			595.88710	623.391	17.61	0.3452	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,482.58710	1,385.291	17.61	0.6548	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,661.55630	1,562.193	17.40	0.6934	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			511.45630	537.093	17.40	0.3066	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,746.55770	1,803.705	20.30	0.6001	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			816.65770	748.805	20.30	0.3999	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			118.80930	127.533	15.07	0.1137	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,518.90930	2,402.633	15.07	0.8863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,190.41700	1,235.336	19.18	0.4991	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,070.51700	990.436	19.18	0.5009	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			185.01990	199.685	15.77	0.1562	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,301.01990	2,190.685	15.77	0.8438	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,977.37130	4,067.177	24.03	0.7988	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			389.27130	353.977	24.03	0.2012	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,983.75110	2,859.260	13.76	0.9441	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			50.25110	50.959	13.76	0.0559	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,429.22690	1,478.283	19.60	0.5381	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			992.72690	916.583	19.60	0.4619	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,878.80500	1,777.704	17.12	0.7375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			415.30500	439.404	17.12	0.2625	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,446.87100	2,513.835	21.41	0.6801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			650.37100	592.135	21.41	0.3199	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,696.11820	4,573.900	17.71	0.9842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			12.61820	15.600	17.71	0.0158	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,957.40190	3,032.463	22.18	0.7288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			540.90190	490.763	22.18	0.2712	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,449.74980	1,357.407	17.93	0.6228	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			736.24980	769.107	17.93	0.3772	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,219.38630	1,263.897	19.17	0.4968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,102.88630	1,022.197	19.17	0.5032	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,099.24150	1,018.692	19.18	0.5019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,225.74150	1,270.392	19.18	0.4981	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,025.07290	3,101.096	22.28	0.7345	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			528.57290	479.396	22.28	0.2655	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,730.36770	1,630.478	17.34	0.7012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			506.86770	532.178	17.34	0.2988	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,781.61630	2,854.059	21.92	0.7133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			575.11630	522.359	21.92	0.2867	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,660.08020	1,560.742	17.46	0.6829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			556.58020	582.442	17.46	0.3171	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,490.94470	3,575.901	23.01	0.7682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			454.44470	414.201	23.01	0.2318	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,633.75370	3,722.036	23.30	0.7762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			437.25370	400.336	23.30	0.2238	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,803.26970	1,702.798	17.23	0.7195	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			459.76970	484.498	17.23	0.2805	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,166.23970	1,083.904	18.95	0.5263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,112.73970	1,155.604	18.95	0.4737	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,670.12090	3,758.713	23.37	0.7782	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			433.62090	397.013	23.37	0.2218	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,917.56110	1,816.135	17.06	0.7465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			394.06110	417.834	17.06	0.2535	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,268.50460	4,361.638	24.52	0.8060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			382.00460	349.938	24.52	0.1940	0.00	0	33,151

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			2,226.24020	2,120.395	16.13	0.8194	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			232.74020	252.095	16.13	0.1806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,333.99420	3,414.117	22.73	0.7581	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			477.49420	432.417	22.73	0.2419	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,772.57430	1,672.350	17.28	0.7119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			479.07430	504.050	17.28	0.2881	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,219.17560	2,113.632	16.15	0.8178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			235.67560	255.332	16.15	0.1822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,212.13310	2,106.894	16.18	0.8162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			238.63310	258.594	16.18	0.1838	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,590.42580	2,475.156	15.04	0.8826	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,092.21030	1,012.297	19.31	0.4915	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,744.07990	1,644.366	17.38	0.6964	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			533.17990	558.666	17.38	0.3036	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			844.98170	776.678	20.40	0.3963	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,884.08170	1,940.978	20.40	0.6037	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			129.52580	139.456	15.04	0.1174	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,311.31030	1,356.597	19.31	0.5085	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			209.35630	225.639	15.83	0.1647	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,344.25630	2,235.239	15.83	0.8353	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,830.17550	1,730.517	17.42	0.6995	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			554.37550	580.417	17.42	0.3005	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,046.58750	2,104.059	20.65	0.6085	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			872.38750	804.159	20.65	0.3915	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			241.74220	256.645	15.94	0.1748	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,377.54220	2,266.745	15.94	0.8252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,670.95430	2,550.964	15.03	0.8797	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			145.15430	150.864	15.03	0.1203	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,455.75460	1,501.940	19.57	0.5194	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,111.55460	1,032.040	19.57	0.4806	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,184.79460	2,242.432	20.86	0.6103	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			903.49460	836.132	20.86	0.3897	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			159.33790	165.083	15.15	0.1241	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,748.03790	2,628.783	15.15	0.8759	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,579.17730	1,626.074	19.80	0.5258	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,137.87730	1,059.774	19.80	0.4742	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,911.66560	1,812.709	17.46	0.7027	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			572.96560	599.008	17.46	0.2973	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			273.59260	288.942	16.09	0.1832	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,428.69260	2,319.242	16.09	0.8168	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,309.63260	2,205.089	16.55	0.7858	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			350.63260	370.689	16.55	0.2142	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,583.71770	2,645.735	21.46	0.6470	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			822.71770	760.134	21.46	0.3530	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,874.51030	4,960.340	25.28	0.7865	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,446.98290	1,490.471	19.55	0.4969	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,253.01240	1,171.649	19.52	0.5054	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,434.01240	1,477.249	19.52	0.4946	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			493.51030	454.740	25.28	0.2135	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,774.38420	3,649.745	14.84	0.9579	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			45.38420	45.345	14.84	0.0421	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,249.48830	1,168.251	19.54	0.5043	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,440.48830	1,483.851	19.54	0.4957	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,245.98290	1,164.871	19.55	0.5031	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,998.89400	1,900.328	17.47	0.7064	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			590.89400	616.428	17.47	0.2936	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,329.65390	2,386.849	21.05	0.6116	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			937.65390	870.749	21.05	0.3884	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			171.59570	182.386	15.34	0.1284	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,829.59570	2,716.286	15.34	0.8716	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,716.35140	1,763.779	20.02	0.5325	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,164.35140	1,087.679	20.02	0.4675	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			303.44170	321.407	16.24	0.1909	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,475.74170	2,369.707	16.24	0.8091	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			335.77440	352.958	16.39	0.1978	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,520.87440	2,414.858	16.39	0.8022	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			368.13340	382.744	16.47	0.2034	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,570.33340	2,462.644	16.47	0.7966	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,562.20130	1,478.923	19.34	0.5538	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,369.70130	1,408.323	19.34	0.4462	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,569.66700	1,486.092	19.31	0.5559	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,357.16700	1,395.492	19.31	0.4441	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,565.92820	1,482.498	19.32	0.5548	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,363.42820	1,401.898	19.32	0.4452	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			399.67100	415.631	16.60	0.2092	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,619.07100	2,513.531	16.60	0.7908	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			427.48460	446.174	16.72	0.2144	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,655.28460	2,553.374	16.72	0.7856	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			461.45580	478.645	16.82	0.2188	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,712.95580	2,610.345	16.82	0.7812	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,982.12130	1,889.320	18.69	0.6241	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,129.02130	1,155.620	18.69	0.3759	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,977.86160	1,885.036	18.70	0.6231	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,134.76160	1,161.336	18.70	0.3769	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,973.61470	1,880.764	18.71	0.6220	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,140.51470	1,167.064	18.71	0.3780	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,267.51840	1,293.511	18.95	0.3883	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,010.21840	1,918.111	18.95	0.6117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,139.38830	2,046.672	18.92	0.6228	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,272.68830	1,296.772	18.92	0.3772	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,135.39310	2,042.456	18.93	0.6219	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,278.69310	1,302.556	18.93	0.3781	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,143.38700	2,050.899	18.91	0.6238	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,266.68700	1,290.999	18.91	0.3762	0.00	0	0
<b>Total \$ / R Option</b>												<b>139,923,748.25</b>	<b>405,179</b>	<b>9,084,826</b>
<b>Total \$ / R</b>												<b>1,426,872,367.25</b>	<b>492,229</b>	<b>10,170,258</b>
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		14.77410				14.89410			0.0000	73,870.50	5	336
\$ / R MAXI On	18/03/2019	Foreign Exchange Future		14.95560				15.07800			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		15.12530				15.24940			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future		15.30830				15.43350			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future		15.49440				15.61900			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>73,870.50</b>	<b>5</b>	<b>346</b>
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put				103,081.51090	110,942.304	21.44	0.7276	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call				25,491.51090	21,352.304	21.44	0.2724	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				38,125.28030	32,641.969	20.28	0.3862	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				68,715.28030	75,231.968	20.28	0.6138	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				37,800.38150	32,349.283	20.30	0.3834	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				69,390.38150	75,939.283	20.30	0.6166	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				38,453.15980	32,937.015	20.25	0.3889	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				68,043.15980	74,527.015	20.25	0.6111	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				27,276.07360	29,650.137	17.27	0.2684	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				131,399.80760	121,552.823	17.28	0.7294	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				27,599.80760	29,992.823	17.28	0.2706	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				132,754.75320	122,869.918	17.26	0.7337	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				26,954.75320	29,309.918	17.26	0.2663	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				132,076.07360	122,210.137	17.27	0.7316	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				137,474.10860	127,907.189	17.55	0.6653	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				49,534.10860	52,377.190	17.55	0.3347	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				136,896.03920	127,343.604	17.56	0.6635	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				49,956.03920	52,813.604	17.56	0.3365	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				138,053.76130	128,472.818	17.54	0.6671	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				49,113.76130	51,942.818	17.54	0.3329	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				146,460.36510	137,151.335	17.89	0.6274	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				72,110.36510	75,321.335	17.89	0.3726	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				145,949.36570	136,679.149	17.90	0.6258	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				72,599.36570	75,849.149	17.90	0.3742	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				145,460.73220	136,208.739	17.92	0.6243	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				73,110.73220	76,378.739	17.92	0.3757	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				209,252.96850	199,318.619	17.19	0.7368	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				48,352.96850	50,878.619	17.19	0.2632	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				208,666.93380	198,709.406	17.21	0.7354	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				48,766.93380	51,269.406	17.21	0.2646	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				208,083.32920	198,101.889	17.22	0.7341	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				49,183.32920	51,661.889	17.22	0.2659	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>73,870.50</b>	<b>5</b>	<b>346</b>
£ / R	On	15/10/2018	Foreign Exchange Future			19.35450		19.34710			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.56020		19.55400			0.0000	508,565.20	26	439,892
£ / R	On	18/03/2019	Foreign Exchange Future			19.89870		19.89360			0.0000	0.00	0	6,644
£ / R	On	14/06/2019	Foreign Exchange Future			20.21400		20.21010			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.56070		20.55640			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			20.91110		20.90510			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			21.29940		21.28780			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>508,565.20</b>	<b>26</b>	<b>462,803</b>
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			87.98630	72.495	19.71	0.2641	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			355.08630	346.995	19.71	0.7359	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			481.28800	468.099	18.01	0.4152	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			735.28800	728.299	18.01	0.5848	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			1,639.41250	1,625.549	19.78	0.7907	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			193.41250	185.749	19.78	0.2093	0.00	0	400
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,552.77930	1,553.272	17.76	0.8549	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			118.77930	113.072	17.76	0.1451	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,544.45650	1,544.898	17.76	0.8532	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			120.45650	114.698	17.76	0.1468	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,561.12020	1,561.665	17.76	0.8566	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			117.12020	111.465	17.76	0.1434	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,000.33160	1,980.533	18.98	0.7029	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			453.93160	439.233	18.98	0.2971	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,007.61480	987.693	17.83	0.4937	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			901.21480	886.393	17.83	0.5063	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,894.98710	1,890.223	17.44	0.7825	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			311.38710	301.523	17.44	0.2175	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,909.94750	1,905.310	17.44	0.7852	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			306.34750	296.610	17.44	0.2148	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,133.33630	2,130.486	17.48	0.8230	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			239.73630	231.786	17.48	0.1770	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,902.46180	1,897.759	17.44	0.7838	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			308.86180	299.059	17.44	0.2162	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,101.89330	2,091.215	17.70	0.7367	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			521.79330	507.215	17.70	0.2633	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,095.07550	2,084.324	17.70	0.7355	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			524.97550	510.324	17.70	0.2645	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,108.71860	2,098.115	17.70	0.7379	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			518.61860	504.115	17.70	0.2621	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,407.87460	2,393.720	17.89	0.7240	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			681.47460	663.020	17.89	0.2760	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,420.91550	2,406.925	17.89	0.7261	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			674.51550	656.226	17.89	0.2739	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,414.39270	2,400.320	17.89	0.7251	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			677.99270	659.620	17.89	0.2749	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,166.18270	2,144.155	18.41	0.6304	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,221.08270	1,193.054	18.41	0.3696	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,161.09580	2,139.023	18.42	0.6295	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,225.99580	1,197.923	18.42	0.3705	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,171.28000	2,149.305	18.41	0.6314	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,216.18000	1,188.205	18.41	0.3686	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,429.19380	1,397.394	18.76	0.3713	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,422.03830	2,401.800	18.76	0.6279	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,434.23830	1,402.400	18.76	0.3721	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,417.09210	2,396.814	18.77	0.6271	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,439.29210	1,407.414	18.77	0.3729	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,426.99380	2,406.794	18.76	0.6287	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,100</b>
<b>Total £ / R</b>												<b>508,565.20</b>	<b>26</b>	<b>464,903</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13166		0.13225			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13439		0.13498			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13695		0.13756			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,262.18250	1,204.439	16.62	0.9127	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			37.68250	38.239	16.62	0.0873	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			571.74230	537.757	20.43	0.5755	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			347.24230	371.557	20.43	0.4245	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,234.92100	2,177.970	22.17	0.9755	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			10.42100	11.770	22.17	0.0245	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,738.84790	1,689.250	22.84	0.7958	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			240.34790	250.050	22.84	0.2042	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,080.20280	1,039.779	23.04	0.6158	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			581.70280	600.579	23.04	0.3842	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,570.53710	2,514.897	22.64	0.9215	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			72.03710	75.697	22.64	0.0785	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,283.17320	1,238.187	19.32	0.6581	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			527.07320	542.687	19.32	0.3419	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			858.87150	824.956	21.36	0.4851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,102.77150	1,129.456	21.36	0.5149	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,911.42310	1,857.008	16.85	0.8467	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			155.32310	161.508	16.85	0.1533	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>

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 Future			16.90720		16.95930			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.12170		17.17610			0.0000	1,369,736.00	80	110,461
€ / R	On	18/03/2019	Foreign Exchange Future			17.48210		17.53780			0.0000	87,410.50	5	36,666
€ / R	On	14/06/2019	Foreign Exchange Future			17.82280		17.88040			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.06730		18.12630			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.20020		18.25970			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.52750		18.58270			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.97530		19.02930			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,457,146.50</b>	<b>85</b>	<b>159,251</b>
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			739.12260	783.393	23.58	0.9458	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			18.42260	10.593	23.58	0.0542	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,017.00260	1,035.407	19.38	0.6900	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			300.69650	264.847	19.40	0.3078	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,024.59650	1,043.147	19.40	0.6922	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			305.52840	269.388	19.36	0.3122	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,009.42840	1,027.689	19.36	0.6878	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			303.10260	267.107	19.38	0.3100	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			918.07350	868.008	17.24	0.5532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			710.27350	715.908	17.24	0.4468	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,418.40630	2,444.743	20.75	0.7838	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,055.67180	1,999.706	15.70	0.8751	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			117.87180	117.606	15.70	0.1249	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,621.59570	1,567.129	15.85	0.7927	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			223.79570	225.029	15.85	0.2073	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,614.22930	1,559.782	15.86	0.7909	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			306.20630	276.843	20.75	0.2162	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			189.04050	190.062	15.74	0.1829	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			226.42930	227.682	15.86	0.2091	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,628.97950	1,574.497	15.84	0.7945	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			221.17950	222.397	15.84	0.2055	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,726.84050	1,672.162	15.74	0.8171	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,535.33140	1,478.218	16.26	0.6835	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			524.93140	525.418	16.26	0.3165	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,529.39590	1,472.253	16.27	0.6819	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			528.99590	529.453	16.27	0.3181	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,541.28510	1,484.197	16.25	0.6852	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			520.88510	521.397	16.25	0.3148	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			278.07790	278.720	15.68	0.1834	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,374.37790	2,316.020	15.68	0.8166	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,268.60840	2,282.418	19.51	0.6477	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			744.90840	699.718	19.51	0.3523	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,215.96520	2,157.690	15.72	0.7912	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			329.66520	330.390	15.72	0.2088	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,716.97440	1,657.948	16.28	0.6836	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			600.67440	600.648	16.28	0.3164	0.00	0	31,200



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	17.77	Call			1,466.88280	1,410.225	17.07	0.5900	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			977.18280	980.025	17.07	0.4100	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,462.49030	1,405.872	17.09	0.5886	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			982.79030	985.672	17.09	0.4114	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,458.11270	1,401.535	17.10	0.5873	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			988.41270	991.335	17.10	0.4127	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,677.79400	1,620.917	17.13	0.5958	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,115.09400	1,113.417	17.13	0.4042	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,673.48660	1,616.654	17.14	0.5946	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,120.78660	1,119.154	17.14	0.4054	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,682.10670	1,625.192	17.12	0.5969	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,109.40670	1,107.692	17.12	0.4031	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,305.60210	1,299.721	17.36	0.4056	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,880.71620	1,820.898	17.37	0.5934	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,311.41620	1,305.598	17.37	0.4066	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,876.54170	1,816.795	17.38	0.5924	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,317.24170	1,311.495	17.38	0.4076	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,884.90210	1,825.021	17.36	0.5944	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>95,636</b>
<b>Total € / R</b>												<b>1,457,146.50</b>	<b>85</b>	<b>254,887</b>
AUS / R	On	14/12/2018	Foreign Exchange Future			10.49600		10.54650			0.0000	1,081,088.00	103	36,597
AUS / R	On	18/03/2019	Foreign Exchange Future			10.63830		10.69070			0.0000	0.00	0	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.77690		10.83100			0.0000	0.00	0	4,929
AUS / R	On	16/09/2019	Foreign Exchange Future			10.92980		10.98500			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			11.08400		11.14090			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			11.26020		11.31390			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>1,081,088.00</b>	<b>103</b>	<b>41,946</b>
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			55.46990	47.009	17.81	0.1241	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			988.96990	1,031.009	17.81	0.8759	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			54.50320	46.169	17.84	0.1221	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			998.00320	1,040.169	17.84	0.8779	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			56.45390	47.864	17.78	0.1261	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			979.95390	1,021.864	17.78	0.8739	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			255.68580	269.896	14.24	0.3711	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			580.65170	542.603	14.25	0.6250	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			259.95170	274.303	14.25	0.3750	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			592.16160	553.830	14.23	0.6329	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			251.46160	265.530	14.23	0.3671	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			586.38580	548.196	14.24	0.6289	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			467.52700	434.455	15.20	0.4568	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			646.52700	667.555	15.20	0.5432	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			463.92630	430.993	15.22	0.4540	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			652.92630	674.093	15.22	0.5460	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	Call			471.15510	437.943	15.18	0.4595	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			640.15510	661.043	15.18	0.5405	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			519.26430	533.422	14.83	0.4257	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			749.52950	708.573	14.84	0.5718	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			524.52950	538.773	14.84	0.4282	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			744.82580	703.951	14.85	0.5692	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			529.82580	544.152	14.85	0.4308	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			754.26430	713.222	14.83	0.5743	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			867.49750	825.079	15.25	0.5751	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			616.59750	631.079	15.25	0.4249	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			862.89910	820.560	15.26	0.5730	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			621.99910	636.560	15.26	0.4270	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			858.32380	816.059	15.28	0.5708	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			627.42380	642.059	15.28	0.4292	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			728.63210	741.917	15.66	0.4268	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			981.49580	940.945	15.63	0.5770	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			717.59580	730.745	15.63	0.4230	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			977.00380	936.518	15.65	0.5751	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			723.10380	736.318	15.65	0.4249	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			972.53210	932.117	15.66	0.5732	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,081,088.00</b>	<b>103</b>	<b>41,946</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.39830		11.49850			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.55800		11.66110			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.70450		11.80930			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.72030		11.82700			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.87750		11.98590			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			12.03940		12.14770			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,021.34070	1,921.426	19.05	0.9902	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.84070	3.126	19.05	0.0098	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,011.37990	1,911.470	18.99	0.9900	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.87990	3.170	18.99	0.0100	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,031.30200	1,931.384	19.11	0.9903	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.80200	3.084	19.11	0.0097	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,050.70040	963.846	14.61	0.7936	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			119.60040	135.846	14.61	0.2064	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,042.93110	956.292	14.62	0.7908	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			121.83110	138.292	14.62	0.2092	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,058.50120	971.433	14.61	0.7964	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			117.40120	133.433	14.61	0.2036	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,215.09530	1,129.857	15.12	0.7631	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			195.79530	215.357	15.12	0.2369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,207.82370	1,122.755	15.12	0.7608	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			198.52370	218.255	15.12	0.2392	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,200.57780	1,115.679	15.12	0.7584	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			201.27780	221.179	15.12	0.2416	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			960.32090	891.014	15.91	0.6058	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			513.32090	550.714	15.91	0.3942	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			955.28690	886.145	15.92	0.6036	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			518.28690	555.845	15.92	0.3964	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			950.27770	881.301	15.94	0.6014	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			523.27770	561.001	15.94	0.3986	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			1,070.64410	1,000.019	16.22	0.5994	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			624.74410	662.519	16.22	0.4006	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			1,065.84270	995.393	16.23	0.5975	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			629.94270	667.893	16.23	0.4025	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			1,075.46210	1,004.670	16.21	0.6014	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			619.56210	657.170	16.21	0.3986	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,185.10100	1,114.000	16.42	0.5980	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			727.40100	764.600	16.42	0.4020	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,180.45930	1,109.518	16.43	0.5963	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			732.75930	770.118	16.43	0.4037	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,189.76180	1,118.507	16.41	0.5997	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			722.06180	759.107	16.41	0.4003	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			697.85090		697.59640			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			15.00710		15.07410			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.34080		15.40950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.65420		15.72550			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			16.00170		16.07500			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.29830		16.36570			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			17.02070		17.07570			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,898</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,889.28710	1,819.978	18.39	0.9538	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.18710	22.878	18.39	0.0462	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,879.50200	1,810.162	18.33	0.9533	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.40200	23.062	18.33	0.0467	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,899.07470	1,829.796	18.45	0.9542	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.97470	22.696	18.45	0.0458	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,252.29250	1,190.337	17.19	0.7142	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	14.48	Put			322.79250	329.537	17.19	0.2858	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,265.97800	1,203.934	17.19	0.7183	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			316.47800	323.135	17.19	0.2817	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,259.12630	1,197.126	17.19	0.7163	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			319.62630	326.327	17.19	0.2837	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,467.33690	1,399.811	17.27	0.6913	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			471.83690	475.611	17.27	0.3087	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,461.07830	1,393.538	17.27	0.6896	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			475.57830	479.338	17.27	0.3104	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,473.61380	1,406.108	17.26	0.6930	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			468.11380	471.908	17.26	0.3070	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,336.47680	1,267.612	18.10	0.5792	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			951.47680	955.912	18.10	0.4208	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,332.10120	1,263.282	18.12	0.5778	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			957.10120	961.582	18.12	0.4222	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,340.87400	1,271.957	18.09	0.5807	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			945.87400	950.257	18.09	0.4193	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,515.77330	1,446.768	18.17	0.5824	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,100.07330	1,098.468	18.17	0.4176	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,511.55000	1,442.586	18.18	0.5812	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,105.85000	1,104.286	18.18	0.4188	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,507.34050	1,438.410	18.19	0.5800	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,111.64050	1,110.110	18.19	0.4200	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,767.79010	1,697.318	18.63	0.5854	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,322.09010	1,306.618	18.63	0.4146	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,763.57010	1,693.179	18.64	0.5843	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,327.87010	1,312.479	18.64	0.4157	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,772.02160	1,701.460	18.62	0.5864	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,316.32160	1,300.760	18.62	0.4136	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,898</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.12370		2.13970			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14000		2.15660			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15780		2.17460			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			39.38530	36.711	16.92	0.0554	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,340.67540	2,180.018	16.87	0.9364	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			43.67540	43.018	16.87	0.0636	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,245.43320	2,087.246	16.82	0.9273	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			48.43320	50.246	16.82	0.0727	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,436.38530	2,273.711	16.92	0.9446	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			666.78970	719.857	16.24	0.4092	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,344.45960	1,226.399	16.11	0.6257	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			578.45960	626.399	16.11	0.3743	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,287.71650	1,172.204	16.17	0.6083	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			621.71650	672.204	16.17	0.3917	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,232.78970	1,119.857	16.24	0.5908	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,337.80410	2,197.453	15.99	0.7641	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			391.80410	419.453	15.99	0.2359	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,264.60110	2,125.730	15.99	0.7521	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			418.60110	447.730	15.99	0.2479	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,412.24560	2,270.459	16.00	0.7757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			366.24560	392.458	16.00	0.2243	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			339.75550		371.00370			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.31740		2.32330			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.36790		2.37370			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41590		2.42250			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.46090		2.46710			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.61540		2.62020			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.69020		2.69580			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,478.39740	2,421.953	17.21	0.9363	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			45.39740	47.953	17.21	0.0637	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,384.76870	2,328.547	17.12	0.9287	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			51.76870	54.547	17.12	0.0713	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,291.90650	2,235.921	17.03	0.9203	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			58.90650	61.921	17.03	0.0797	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			514.88830	519.409	15.84	0.3091	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,781.45900	1,727.415	15.75	0.7211	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			444.45900	448.415	15.75	0.2789	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,714.76760	1,661.015	15.77	0.7063	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			477.76760	482.015	15.77	0.2937	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,651.88830	1,598.409	15.84	0.6909	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			323.98910	326.084	15.93	0.1788	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,110.52570	3,046.612	15.98	0.8385	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			285.52570	287.612	15.98	0.1615	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,027.13770	2,963.247	15.91	0.8305	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			302.13770	304.247	15.91	0.1695	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,948.98910	2,885.084	15.93	0.8212	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,964.34730	1,899.495	16.84	0.5930	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,293.34730	1,290.495	16.84	0.4070	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			2,061.53610	1,996.230	16.72	0.6132	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,190.53610	1,187.230	16.72	0.3868	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			2,012.39850	1,947.312	16.78	0.6031	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,241.39850	1,238.312	16.78	0.3969	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,436.79230	2,375.536	17.75	0.5980	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,634.79230	1,621.536	17.75	0.4020	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,390.36260	2,329.329	17.80	0.5901	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,688.36260	1,675.329	17.80	0.4099	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,484.07060	2,422.604	17.70	0.6060	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,582.07060	1,568.604	17.70	0.3940	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,731.30740	2,665.682	18.16	0.5911	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,973.30740	1,963.682	18.16	0.4089	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,822.47830	2,756.636	18.07	0.6048	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,864.47830	1,854.636	18.07	0.3952	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,776.51890	2,710.782	18.11	0.5979	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,918.51890	1,908.781	18.11	0.4021	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.88730		1.90310			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.91250		1.92860			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.93630		1.95270			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,340.90610	3,184.774	21.37	0.9815	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			9.90610	11.774	21.37	0.0185	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,241.88160	3,085.992	21.05	0.9796	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			10.88160	12.992	21.05	0.0204	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,440.02210	3,283.675	21.68	0.9833	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			9.02210	10.675	21.68	0.0167	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,730.06660	1,598.741	17.44	0.7365	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			344.06660	373.741	17.44	0.2635	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,662.23730	1,531.300	17.48	0.7201	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			376.23730	406.300	17.48	0.2799	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,799.72140	1,667.968	17.41	0.7525	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			313.72140	342.968	17.41	0.2475	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,288.36770	2,151.338	17.19	0.7721	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			361.36770	388.338	17.19	0.2279	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,218.02760	2,082.643	17.26	0.7592	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			391.02760	419.643	17.26	0.2408	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,360.19810	2,221.570	17.12	0.7849	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			333.19810	358.570	17.12	0.2151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14490		0.14640			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14320		0.14500			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14360		0.14530			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.81450		1.80920			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.84470		1.83950			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87340		1.86820			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.57520		9.61000			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.70320		9.73970			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.82830		9.86580			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.96730		10.00590			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.50590		10.53560			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.67420		10.70360			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			716.20770	684.005	14.86	0.8737	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			36.20770	38.805	14.86	0.1263	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			707.65170	675.544	14.87	0.8697	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			37.65170	40.344	14.87	0.1303	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			724.80690	692.511	14.85	0.8775	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			34.80690	37.311	14.85	0.1225	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			497.17870	469.876	15.11	0.5870	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			297.47870	306.676	15.11	0.4130	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			507.71900	480.251	15.09	0.5953	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			288.01900	297.051	15.09	0.4047	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			502.42860	475.042	15.10	0.5912	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			292.72860	301.842	15.10	0.4088	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			494.97560	467.838	15.82	0.4975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			549.17560	559.538	15.82	0.5025	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			490.99940	463.966	15.84	0.4945	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			555.19940	565.666	15.84	0.5055	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			498.98210	471.740	15.81	0.5005	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			543.18210	553.440	15.81	0.4995	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			694.97930	663.833	15.81	0.5611	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			539.07930	546.533	15.81	0.4389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			690.45020	659.351	15.82	0.5585	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			544.55020	552.051	15.82	0.4415	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			699.53580	668.338	15.79	0.5638	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			533.63580	541.038	15.79	0.4362	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			857.74600	829.841	16.64	0.5687	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			672.14600	673.941	16.64	0.4313	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			853.31750	825.454	16.65	0.5666	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			677.71750	679.554	16.65	0.4334	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			862.19230	834.254	16.62	0.5708	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			666.59230	668.354	16.62	0.4292	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			960.51390	932.849	16.90	0.5687	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			776.91390	778.649	16.90	0.4313	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			956.17860	928.538	16.91	0.5669	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			782.57860	784.338	16.91	0.4331	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			964.87370	937.185	16.88	0.5705	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			771.27370	772.985	16.88	0.4295	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.36490		1.36330			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.37260		1.37360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37890		1.38350			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,033.00000	1,049.000		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			933.00000	949.000		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			1,133.00000	1,149.000		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			336.00000	326.000		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			236.00000	226.000		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			436.00000	426.000		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			635.00000	589.000		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			535.00000	489.000		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			735.00000	689.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 14/12/2018 Foreign Exchange Future			1.32400		1.31290			0.0000	0.00	0	30
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>30</b>
QUANTO €On 14/12/2018 Foreign Exchange Future			1.15890		1.15320			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.16890		1.16310			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.17830		1.17250			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R On 14/12/2018 Foreign Exchange Future			10.69770		10.75990			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.85160		10.91560			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.99950		11.06410			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,396.78590	1,335.086	16.41	0.9743	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			6.88590	7.386	16.41	0.0257	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,386.90380	1,325.204	16.34	0.9739	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			7.00380	7.504	16.34	0.0261	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,406.67030	1,344.970	16.47	0.9748	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			6.77030	7.270	16.47	0.0252	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			778.37420	728.511	15.23	0.7022	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			202.77420	216.911	15.23	0.2978	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			771.69910	722.256	15.24	0.6987	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			206.09910	220.656	15.24	0.3013	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			785.09940	734.806	15.21	0.7057	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			199.49940	213.206	15.21	0.2943	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			158.00160	167.588	15.17	0.2045	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,214.55730	1,159.623	15.18	0.7932	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			160.45730	170.123	15.18	0.2068	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,229.67220	1,174.579	15.17	0.7978	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			155.57220	165.079	15.17	0.2022	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,222.10160	1,167.088	15.17	0.7955	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Future			2.35270		2.33150			0.0000	0.00	0	12,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.22980		2.20410			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.11610		2.08540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			7.25120	6.657	32.52	0.0516	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			645.75120	623.957	32.52	0.9484	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			7.40310	6.696	32.92	0.0514	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			655.90310	633.996	32.92	0.9486	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			7.10130	6.620	32.11	0.0519	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			635.60130	613.920	32.11	0.9481	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			24.60640	25.783	26.33	0.1406	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			550.50640	525.983	26.33	0.8594	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			23.87060	24.958	26.39	0.1366	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			559.77060	535.158	26.39	0.8634	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			25.36830	26.637	26.26	0.1446	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			541.26830	516.837	26.26	0.8554	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.83630	2.939	28.08	0.0179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,447.43630	1,416.839	28.08	0.9821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.74390	2.841	28.08	0.0173	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,457.34390	1,426.741	28.08	0.9827	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.93170	3.039	28.08	0.0184	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,437.53170	1,406.939	28.08	0.9816	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14130		1.13510			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.09150		1.09180			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.04910		1.04530			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 290 069 289.20</b>	<b>87,269</b>	<b>1,798,657</b>
<b>Total Options</b>												<b>139 923 748.25</b>	<b>405,179</b>	<b>9,182,562</b>
<b>Grand Total:</b>												<b>1,429,993,037.45</b>	<b>492,448</b>	<b>10,981,219</b>