



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/11/2018 Foreign Exchange Future			13.88400		13.78200			0.0000	277,680,000.00	20,000	0
\$ / R On 28/11/2018 Foreign Exchange Future			13.88570		13.78020			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			13.88740		13.78190			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			13.88910		13.78360			0.0000	0.00	0	1,917
\$ / R On 05/12/2018 Foreign Exchange Future			13.89760		13.79200			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.89930		13.79370			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.90100		13.79530			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.90770		13.80210			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.90940		13.80370			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.91270		13.80710			0.0000	1,312,635,419.60	94,348	771,939
\$ / R On 20/12/2018 Foreign Exchange Future			13.92280		13.81720			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.92450		13.81880			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.94130		13.83570			0.0000	0.00	0	3,205
\$ / R On 02/01/2019 Foreign Exchange Future			13.94470		13.83910			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			13.94640		13.92060			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			13.95310		13.84770			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.96660		13.86130			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			13.96830		13.86300			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			13.97170		13.86640			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			13.98350		13.87830			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.99200		13.88690			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	31/01/2019	Foreign Exchange Future			13.99380		13.88870			0.0000	0.00	0	1,838
\$ / R	On	13/02/2019	Foreign Exchange Future			14.01640		13.91120			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.01990		13.91470			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future			14.03730		13.93200			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future			14.04250		13.93720			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.05100		13.94570			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.07330		13.96790			0.0000	91,180,910.70	6,479	66,239
\$ / R	On	27/03/2019	Foreign Exchange Future			14.08870		13.98330			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.09210		13.98670			0.0000	2,268,828.10	161	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.09890		13.99360			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.14000		14.03460			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.14680		14.04140			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.20000		14.09440			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.20520		14.09960			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.22440		14.11850			0.0000	0.00	0	18,716
\$ / R	On	20/06/2019	Foreign Exchange Future			14.23480		14.12880			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.24880		14.14250			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.25400		14.14760			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.25750		14.15110			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.30630		14.19920			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.30810		14.20090			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.32900		14.22150			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.35870		14.25070			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.36400		14.25600			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.36930		14.26120			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.38870		14.28030			0.0000	143,887.00	10	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.41340		14.30460			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.41690		14.30810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.46810		14.35850			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.51950		14.40930			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.52510		14.41490			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.54590		14.43530			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.57990		14.46880			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.58360		14.47250			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.63840		14.52650			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.69690		14.58410			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.72330		14.61020			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.75540		14.64180			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.80640		14.69200			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.87050		14.75520			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.88940		14.77380			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.97620		14.85940			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.06680		14.94860			0.0000	0.00	0	0
Total \$ / R Future												1,683,909,045.40	120,998	997,385
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			133.61180	214.000	10.99	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			21.61180	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			838.09910	736.000	10.99	1.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			0.09910	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,528.02270	1,426.000	10.99	1.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			0.02270	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			8.68780	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			226.68780	116.000	10.99	1.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			1.01460	0.000	10.99	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			469.01460	366.000	10.99	1.0000	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			982.54720	876.429	24.02	0.9845	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			2.74720	2.129	24.02	0.0155	0.00	0	4,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			553.14790	447.859	19.64	0.9079	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			13.34790	13.559	19.64	0.0921	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			33.18120	17.195	19.47	0.1030	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			355.08120	444.595	19.47	0.8970	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			150.35940	94.289	17.54	0.3909	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			133.95940	183.389	17.54	0.6091	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			786.68610	890.964	21.54	0.9872	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			3.08610	1.863	21.54	0.0128	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			345.46220	254.467	17.94	0.7044	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.03300	0.013	35.12	0.0001	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			1,019.89060	914.235	22.42	0.9789	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			3.49060	3.335	22.42	0.0211	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			179.75580	113.837	17.29	0.4484	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			536.69840	436.133	19.05	0.8626	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			20.29840	25.233	19.05	0.1374	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,526.58080	3,421.004	47.37	0.9996	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.18080	0.104	47.37	0.0004	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,916.43300	2,810.913	35.12	0.9999	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			49.06220	63.567	17.94	0.2956	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			24.93890	31.350	18.79	0.1654	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			491.33890	392.250	18.79	0.8346	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			1,039.69970	934.032	22.60	0.9802	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			3.29970	3.132	22.60	0.0198	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			113.35580	152.937	17.29	0.5516	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,659.77360	1,554.135	24.29	0.9914	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			1.77360	1.735	24.29	0.0086	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			143.50790	178.673	17.11	0.5058	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			249.80790	179.373	17.11	0.4942	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			8.47690	9.486	21.15	0.0426	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			1,114.77690	1,010.186	21.15	0.9574	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			47.82230	58.459	18.60	0.2141	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			554.12230	459.159	18.60	0.7859	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			208.19400	261.455	16.99	0.6379	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			164.49400	112.155	16.99	0.3621	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,509.26750	1,403.756	23.07	0.9855	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			2.96750	3.056	23.07	0.0145	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			374.78940	291.325	17.87	0.6284	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			100.08940	122.325	17.87	0.3716	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			875.38080	772.630	20.06	0.9060	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			31.37360	36.722	19.48	0.1385	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			20.68080	23.630	20.06	0.0940	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Call			369.18860	445.802	16.61	0.8201	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			73.88860	44.802	16.61	0.1799	0.00	0	25,000
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			217.77160	268.980	17.01	0.6348	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			172.47160	117.980	17.01	0.3652	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			736.07360	635.722	19.48	0.8615	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			195.69270	234.718	17.07	0.5436	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			253.59270	187.018	17.07	0.4564	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,288.00920	1,183.676	21.02	0.9564	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			10.10920	11.376	21.02	0.0436	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			147.77840	99.530	16.62	0.2997	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			299.87840	357.230	16.62	0.7003	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,890.59350	1,785.019	23.48	0.9889	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			2.69350	2.719	23.48	0.0111	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			1,104.89360	1,002.004	20.42	0.9249	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			18.59360	21.404	20.42	0.0751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			245.44200	290.702	17.35	0.5856	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			361.18800	284.591	17.85	0.5496	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			168.28800	197.291	17.85	0.4504	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			47.50860	27.854	16.45	0.1045	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			604.60860	690.554	16.45	0.8955	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,211.85390	1,108.161	20.83	0.9307	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			18.95390	20.861	20.83	0.0693	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			110.14870	73.345	16.86	0.2222	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			417.24870	486.045	16.86	0.7778	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,060.68210	958.440	20.47	0.9014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			27.78210	31.140	20.47	0.0986	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,184.46030	1,288.135	20.16	0.9785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			7.36030	5.435	20.16	0.0215	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,907.86720	2,013.255	23.30	0.9976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.76720	0.555	23.30	0.0024	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			732.86310	829.865	17.03	0.9324	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			25.76310	17.165	17.03	0.0676	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,057.55770	2,163.033	23.87	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.45770	0.333	23.87	0.0014	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			453.17940	369.314	18.30	0.6297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			130.27940	152.014	18.30	0.3703	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,808.17840	1,913.478	22.92	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.07840	0.778	22.92	0.0033	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,067.18710	1,169.912	19.36	0.9714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			10.08710	7.212	19.36	0.0286	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			841.53250	743.039	19.92	0.8378	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			48.63250	55.739	19.92	0.1622	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			850.42970	751.737	19.94	0.8410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			47.52970	54.437	19.94	0.1590	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			702.05680	606.341	19.37	0.7816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			69.15680	79.041	19.37	0.2184	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			629.42880	717.087	16.40	0.9062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			42.32880	24.387	16.40	0.0938	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			859.35090	760.457	19.97	0.8441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			46.45090	53.157	19.97	0.1559	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			977.24780	876.153	20.26	0.8806	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			34.34780	38.853	20.26	0.1194	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,356.08180	1,251.531	21.17	0.9508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			13.18180	14.231	21.17	0.0492	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,867.34710	1,761.754	22.96	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			4.44710	4.454	22.96	0.0165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,788.25400	1,893.532	22.85	0.9965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.15400	0.832	22.85	0.0035	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,897.09140	1,791.493	23.08	0.9844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			4.19140	4.193	23.08	0.0156	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			227.91080	169.106	17.31	0.4007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			255.01080	301.806	17.31	0.5993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,708.61080	1,813.788	22.54	0.9955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			1.51080	1.088	22.54	0.0045	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,135.48930	1,238.810	19.83	0.9758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			8.38930	6.110	19.83	0.0242	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			250.19320	296.218	17.33	0.5925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			233.09320	173.518	17.33	0.4075	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			451.70510	524.265	16.78	0.8053	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			94.60510	61.565	16.78	0.1947	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,679.41560	1,573.886	22.22	0.9759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			6.51560	6.586	22.22	0.0241	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,699.15540	1,593.616	22.30	0.9769	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			6.25540	6.316	22.30	0.0231	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			609.72490	517.407	18.99	0.7344	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			86.82490	100.107	18.99	0.2656	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,609.20930	1,714.217	22.16	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			2.10930	1.517	22.16	0.0063	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			295.96340	349.019	17.18	0.6534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			188.86340	136.319	17.18	0.3466	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,221.40260	1,117.639	20.85	0.9322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			18.50260	20.339	20.85	0.0678	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,559.58880	1,664.489	21.97	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			2.48880	1.789	21.97	0.0073	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			290.60810	342.874	17.20	0.6467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			193.50810	140.174	17.20	0.3533	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	16.00	Put		2,195.26050	2,089.641	24.25	0.9912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		2.36050	2.341	24.25	0.0088	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call		874.28710	974.446	18.03	0.9535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put		17.18710	11.746	18.03	0.0465	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		626.22240	533.226	19.06	0.7435	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		83.32240	95.926	19.06	0.2565	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		931.50300	831.172	20.15	0.8675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		38.60300	43.872	20.15	0.1325	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		1,023.43810	921.672	20.38	0.8926	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		30.53810	34.372	20.38	0.1074	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		138.29410	161.579	18.20	0.3880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		431.19410	348.879	18.20	0.6120	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		651.21770	557.256	19.16	0.7567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		78.31770	89.956	19.16	0.2433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		102.27280	118.560	18.71	0.3046	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		545.17280	455.860	18.71	0.6954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		269.86270	318.987	17.26	0.6197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		212.76270	156.287	17.26	0.3803	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		353.24390	414.237	17.02	0.7181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		146.14390	101.536	17.02	0.2819	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		2,105.69450	2,000.076	23.90	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		2.79450	2.776	23.90	0.0104	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		122.68620	142.949	18.40	0.3531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		475.58620	390.249	18.40	0.6469	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,659.68760	1,554.168	22.14	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		6.78760	6.868	22.14	0.0250	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,788.11530	1,682.542	22.65	0.9807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		5.21530	5.242	22.65	0.0193	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		548.50450	630.128	16.56	0.8677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		61.40450	37.428	16.56	0.1323	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		125.17140	145.916	18.37	0.3587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		468.07140	383.216	18.37	0.6413	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,753.80130	2,648.177	26.45	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		0.90130	0.877	26.45	0.0033	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		2,334.72660	2,229.107	24.80	0.9932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		1.82660	1.807	24.80	0.0068	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		2,046.03250	1,940.418	23.67	0.9883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		3.13250	3.118	23.67	0.0117	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,307.78440	1,203.476	21.06	0.9448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		14.88440	16.176	21.06	0.0552	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,807.91070	1,702.332	22.73	0.9814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		5.01070	5.032	22.73	0.0186	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		113.19100	131.605	18.54	0.3309	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		506.09100	418.905	18.54	0.6691	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,709.02950	1,603.485	22.34	0.9773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		6.12950	6.185	22.34	0.0227	0.00	0	24,570

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		11.67290	12.513	21.29	0.0438	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,404.57290	1,299.813	21.29	0.9562	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		41.38800	47.164	20.08	0.1409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		904.28800	804.464	20.08	0.8591	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		540.70680	621.678	16.58	0.8634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		63.60680	38.978	16.58	0.1366	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,926.85170	1,821.249	23.20	0.9853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		3.95170	3.949	23.20	0.0147	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		104.37510	121.072	18.68	0.3097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		537.27510	448.372	18.68	0.6903	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		1,571.07090	1,465.612	21.79	0.9699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		8.17090	8.312	21.79	0.0301	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		779.60260	877.806	17.36	0.9404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		22.50260	15.106	17.36	0.0596	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		61.02890	69.383	19.58	0.1957	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		753.92890	656.683	19.58	0.8043	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		3,193.88100	3,088.044	29.51	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		0.98100	0.744	29.51	0.0026	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		306.87720	361.517	17.15	0.6666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		179.77720	128.817	17.15	0.3334	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		132.90350	155.147	18.27	0.3761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		445.80350	362.447	18.27	0.6239	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,993.84050	2,888.015	27.83	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		0.94050	0.715	27.83	0.0026	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		2,434.42790	2,328.811	25.19	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		1.52790	1.511	25.19	0.0057	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		2,304.82850	2,199.209	24.69	0.9928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		1.92850	1.909	24.69	0.0072	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		2,394.54020	2,288.922	25.04	0.9939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		1.64020	1.622	25.04	0.0061	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		10.50200	10.997	21.40	0.0390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		1,453.40200	1,348.297	21.40	0.9610	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		35.16210	39.812	20.24	0.1219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		968.06210	867.112	20.24	0.8781	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		9.45470	9.662	21.51	0.0347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		1,502.35470	1,396.962	21.51	0.9653	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		24.08790	26.823	20.60	0.0865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		1,116.98790	1,014.123	20.60	0.9135	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		3.19310	3.179	23.63	0.0119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		2,036.09310	1,930.479	23.63	0.9881	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		203.80450	239.371	17.51	0.5170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		296.70450	226.671	17.51	0.4830	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		59.66980	67.886	19.61	0.1921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		762.56980	665.186	19.61	0.8079	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		76.71400	88.044	19.20	0.2390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		659.61400	565.343	19.20	0.7610	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			1,070.03070	967.678	20.49	0.9035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			27.13070	30.378	20.49	0.0965	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			668.04170	573.470	19.23	0.7652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			75.14170	86.170	19.23	0.2348	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			92.34190	106.696	18.89	0.2798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			585.24190	493.996	18.89	0.7202	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,693.87820	2,588.268	26.21	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.97820	0.968	26.21	0.0037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			1,042.02910	940.019	20.42	0.8971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			29.12910	32.719	20.42	0.1029	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,798.01190	1,692.436	22.69	0.9811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			5.11190	5.136	22.69	0.0189	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			15.62370	17.024	21.01	0.0578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,288.52370	1,184.324	21.01	0.9422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			15.24950	16.595	21.04	0.0565	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,298.14950	1,193.895	21.04	0.9435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			16.00650	17.463	20.99	0.0592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,278.90650	1,174.764	20.99	0.9408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			864.75500	964.742	17.96	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			17.65500	12.042	17.96	0.0477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,145.49150	2,039.872	24.06	0.9903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			2.59150	2.572	24.06	0.0097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			5.25400	4.031	21.02	0.0158	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,312.35400	1,416.731	21.02	0.9842	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,167.41200	2,272.928	24.29	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.31200	0.228	24.29	0.0010	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,433.93840	3,328.087	31.52	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.03840	0.787	31.52	0.0026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			19.66180	13.312	17.70	0.0526	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			826.76180	926.012	17.70	0.9474	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			39.11900	22.271	16.37	0.0871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			646.21900	734.971	16.37	0.9129	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,107.56890	1,004.801	20.58	0.9116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			24.66890	27.501	20.58	0.0884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,430.90930	1,535.437	21.48	0.9890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			3.80930	2.737	21.48	0.0110	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			328.21710	254.800	17.68	0.5167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			185.31710	217.500	17.68	0.4833	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			238.34200	178.002	17.35	0.4144	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			120.74210	137.136	18.76	0.3091	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			603.54210	514.336	18.76	0.6909	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			239.20560	275.481	17.49	0.5232	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			322.00560	252.681	17.49	0.4768	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			209.46270	240.904	17.74	0.4757	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			372.26270	298.104	17.74	0.5243	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,501.53820	1,397.232	21.68	0.9418	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			18.73820	20.032	21.68	0.0582	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			40.19370	43.969	20.56	0.1180	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			1,122.99370	1,021.169	20.56	0.8820	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			58.57240	38.303	16.67	0.1189	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			677.37240	762.803	16.67	0.8811	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			988.23320	888.416	20.18	0.8420	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			57.03320	62.916	20.18	0.1580	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			598.95990	678.624	16.80	0.8437	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			80.15990	54.124	16.80	0.1563	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			908.35500	810.008	19.92	0.8173	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			67.15500	74.508	19.92	0.1827	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			174.23200	195.099	18.00	0.3639	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			588.53200	503.799	18.00	0.6361	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			59.42420	64.690	19.99	0.1443	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,183.72420	1,083.390	19.99	0.8557	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			878.72720	971.779	16.33	0.9120	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			43.02720	30.479	16.33	0.0880	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			566.35610	482.765	17.91	0.6231	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			182.05610	204.065	17.91	0.3769	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			296.35850	236.345	16.90	0.4153	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			332.05850	377.645	16.90	0.5847	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,746.60810	3,640.728	27.62	0.9947	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			2.30810	2.028	27.62	0.0053	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,096.89710	2,990.962	23.93	0.9934	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			2.59710	2.262	23.93	0.0066	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			33.56760	23.847	16.26	0.0703	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			972.66760	1,068.547	16.26	0.9297	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			0.00000	528.860	16.55	0.6988	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			0.00000	152.460	16.55	0.3012	91,475.94	600	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			0.00000	309.878	17.07	0.4804	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			0.00000	326.278	17.07	0.5196	195,766.68	600	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			0.00000	583.759	18.24	0.6686	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			0.00000	180.159	18.24	0.3314	108,095.52	600	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			918.74270	824.923	18.92	0.7582	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			116.44270	128.023	18.92	0.2418	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			510.68880	432.592	17.43	0.5650	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			238.38880	265.692	17.43	0.4350	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			237.05380	186.668	16.51	0.3371	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			444.75380	499.768	16.51	0.6629	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			577.21800	497.429	17.53	0.5809	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			248.51800	274.029	17.53	0.4191	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			795.16470	706.638	18.32	0.6827	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			178.16470	194.938	18.32	0.3173	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			26.42040	16.990	15.37	0.0476	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,232.82040	1,328.690	15.37	0.9524	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			485.55070	413.976	17.04	0.5006	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	25/01/2019	Foreign Exchange Option	14.02	Call		343.85070	377.476	17.04	0.4994	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		76.92990	57.169	15.67	0.1194	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,013.82990	1,099.169	15.67	0.8806	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		1,138.95570	1,045.282	19.12	0.7594	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		145.85570	157.282	19.12	0.2406	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,660.57540	1,561.265	20.46	0.8605	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		79.27540	85.065	20.46	0.1395	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		744.05820	660.941	17.94	0.6218	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		252.75820	274.741	17.94	0.3782	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		304.96950	332.518	17.50	0.4387	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		616.26950	538.718	17.50	0.5613	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		53.78740	38.790	15.57	0.0865	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,152.48740	1,242.590	15.57	0.9135	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		289.50820	315.413	17.62	0.4213	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		650.80820	571.613	17.62	0.5787	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,355.69720	1,258.870	19.71	0.8073	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		114.39720	122.670	19.71	0.1927	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		976.62080	1,059.974	15.73	0.8668	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		87.92080	66.174	15.73	0.1332	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,340.08900	1,245.034	19.58	0.7752	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		151.28900	161.434	19.58	0.2248	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		748.88730	668.358	17.89	0.5903	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		313.58730	338.258	17.89	0.4097	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		576.90250	505.357	17.19	0.4932	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		438.90250	472.657	17.19	0.5068	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,065.87480	1,145.091	15.88	0.8373	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		128.67480	102.591	15.88	0.1627	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,497.90460	1,402.196	19.88	0.7783	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		165.10460	174.696	19.88	0.2217	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		891.64240	807.879	18.24	0.6212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		308.84240	330.379	18.24	0.3788	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		93.83750	73.103	15.76	0.1246	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,201.03750	1,285.603	15.76	0.8754	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		404.44920	434.524	17.55	0.4689	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		667.24920	592.024	17.55	0.5311	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,814.65720	1,716.319	20.60	0.8303	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		121.85720	128.819	20.60	0.1697	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		387.78240	416.378	17.66	0.4540	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		700.58240	623.878	17.66	0.5460	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		804.78830	724.908	17.96	0.5807	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		360.48830	385.908	17.96	0.4193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		519.75780	556.830	17.32	0.5262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		601.85780	533.530	17.32	0.4738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,189.14610	2,291.575	17.49	0.9674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		21.24610	18.275	17.49	0.0326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,940.33290	2,040.465	16.94	0.9527	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	12.06	Put			32.43290	27.165	16.94	0.0473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			297.23340	252.550	16.37	0.2949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			815.13340	875.850	16.37	0.7051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,480.67980	2,584.728	18.12	0.9791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			12.77980	11.428	18.12	0.0209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,640.48660	3,745.549	21.35	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.58660	2.249	21.35	0.0041	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,247.12540	2,349.955	17.61	0.9701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			19.22540	16.655	17.61	0.0299	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			887.71520	807.271	18.20	0.5901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			375.61520	400.571	18.20	0.4099	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,308.37520	1,393.470	15.76	0.8752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			100.47520	80.170	15.76	0.1248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			653.11140	701.882	16.84	0.6153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			435.21140	378.582	16.84	0.3847	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,254.01840	1,164.399	19.19	0.6962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			261.91840	277.699	19.19	0.3038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,451.45960	1,358.776	19.69	0.7394	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			219.35960	232.076	19.69	0.2606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			809.25950	869.574	16.38	0.7021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			301.35950	256.274	16.38	0.2979	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,664.67560	1,569.858	20.22	0.7781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			182.57560	193.158	20.22	0.2219	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			762.46230	686.688	17.83	0.5437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			430.36230	459.988	17.83	0.4563	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,742.58030	1,646.897	20.37	0.7910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			170.48030	180.197	20.37	0.2090	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,559.01390	1,653.043	16.06	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			61.11390	49.743	16.06	0.0828	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			600.87350	645.431	17.02	0.5822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			492.97350	432.131	17.02	0.4178	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,522.76620	1,615.995	15.98	0.9127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			64.86620	52.695	15.98	0.0873	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			582.79350	625.852	17.08	0.5703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			514.89350	452.552	17.08	0.4297	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,426.34060	1,334.005	19.63	0.7343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			224.24060	237.305	19.63	0.2657	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,169.95070	3,066.936	23.14	0.9230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			57.85070	60.236	23.14	0.0770	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			387.13810	413.081	18.11	0.4199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			859.23810	779.781	18.11	0.5801	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,119.96380	1,197.861	15.94	0.8241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			152.06380	124.561	15.94	0.1759	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,196.61430	1,277.629	15.87	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			128.71430	104.329	15.87	0.1534	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			539.67170	579.079	17.24	0.5408	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	14.00	Put			571.77170	505.779	17.24	0.4592	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			436.92120	467.099	17.79	0.4617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			749.02120	673.799	17.79	0.5383	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			361.70410	385.464	18.30	0.3976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			923.80410	842.164	18.30	0.6024	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,673.28760	1,578.369	20.24	0.7795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			181.18760	191.669	20.24	0.2205	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,179.61900	3,076.600	23.17	0.9234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			57.51900	59.900	23.17	0.0766	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			290.80530	308.706	18.89	0.3320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,142.90530	1,055.406	18.89	0.6680	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,053.10610	1,954.671	20.97	0.8346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			131.00610	137.971	20.97	0.1654	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,577.96230	3,474.751	24.11	0.9386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			45.86230	48.051	24.11	0.0614	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			414.39580	442.665	17.93	0.4431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			796.49580	719.365	17.93	0.5569	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,847.76510	1,751.035	20.58	0.8071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			155.66510	164.335	20.58	0.1929	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,710.48070	2,608.636	22.19	0.8968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			78.38070	81.936	22.19	0.1032	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			353.61160	376.678	18.36	0.3904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			945.71160	863.378	18.36	0.6096	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,271.84890	2,171.991	21.38	0.8591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			109.74890	115.291	21.38	0.1409	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,181.06760	1,261.470	15.88	0.8422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			133.16760	108.170	15.88	0.1578	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			369.98730	394.460	18.24	0.4049	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			902.08730	821.160	18.24	0.5951	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,152.84690	2,053.721	21.16	0.8463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			120.74690	127.021	21.16	0.1537	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,031.68480	1,105.660	16.03	0.7951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			183.78480	152.360	16.03	0.2049	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,981.16480	1,883.282	20.84	0.8255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			139.06480	146.582	20.84	0.1745	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			869.49400	933.836	16.22	0.7313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			261.59400	220.536	16.22	0.2687	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			940.81840	1,010.360	16.13	0.7615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			222.91840	187.060	16.13	0.2385	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,503.69410	2,402.666	21.81	0.8807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			91.59410	95.966	21.81	0.1193	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			678.10010	728.828	16.76	0.6303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			410.20010	355.528	16.76	0.3697	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			288.63480	306.373	18.92	0.3299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,150.73480	1,063.073	18.92	0.6701	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			688.32040	739.832	16.73	0.6364	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			400.42040	346.532	16.73	0.3636	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			308.81820	328.066	18.73	0.3491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,080.91820	994.766	18.73	0.6509	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			286.47870	304.059	18.94	0.3278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,158.57870	1,070.759	18.94	0.6722	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			633.68230	680.906	16.91	0.6032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			455.78230	397.606	16.91	0.3968	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,111.99110	3,009.014	23.01	0.9204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			59.89110	62.314	23.01	0.0796	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,189.29090	3,086.266	23.19	0.9238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			57.19090	59.566	23.19	0.0762	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,315.23420	3,212.139	23.49	0.9291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			53.13420	55.439	23.49	0.0709	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			523.68330	561.219	17.30	0.5291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			595.78330	527.919	17.30	0.4709	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,067.71330	3,964.354	25.25	0.9521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			35.61330	37.654	25.25	0.0479	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,459.02470	4,355.988	25.82	0.9622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			26.92470	29.288	25.82	0.0378	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			232.64230	246.305	19.52	0.2743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,384.74230	1,293.005	19.52	0.7257	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			220.97430	233.805	19.67	0.2623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,443.07430	1,350.505	19.67	0.7377	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,063.76460	2,960.820	22.89	0.9181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			61.66460	64.120	22.89	0.0819	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,054.12790	2,951.189	22.87	0.9176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			62.02790	64.489	22.87	0.0824	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			230.93370	244.475	19.55	0.2726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,393.03370	1,301.175	19.55	0.7274	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			668.00990	717.952	16.79	0.6243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			420.10990	364.652	16.79	0.3757	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,691.58810	2,589.811	22.16	0.8954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			79.48810	83.111	22.16	0.1046	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			246.81070	261.493	19.36	0.2887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,318.91070	1,228.193	19.36	0.7113	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,383.20780	3,280.080	23.65	0.9317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			51.10780	53.380	23.65	0.0683	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			757.87270	814.567	16.52	0.6754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			339.97270	291.267	16.52	0.3246	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,082.67840	1,158.964	15.98	0.8123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			164.77840	135.664	15.98	0.1877	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,429.10930	2,328.425	21.68	0.8742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			97.00930	101.725	21.68	0.1258	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,707.84620	1,612.539	20.30	0.7853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			175.74620	185.839	20.30	0.2147	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,010.26980	1,083.236	16.06	0.7875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			192.36980	159.936	16.06	0.2125	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			786.09130	844.796	16.45	0.6903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			318.19130	271.496	16.45	0.3097	542,992.60	2,000	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			730.47510	785.164	16.60	0.6604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			362.57510	311.864	16.60	0.3396	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			330.44090	351.512	18.54	0.3693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			1,012.54090	928.212	18.54	0.6307	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			236.09860	250.011	19.48	0.2779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,368.19860	1,276.711	19.48	0.7221	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			888.21380	954.189	16.19	0.7397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			250.31380	210.890	16.19	0.2603	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,725.19080	1,629.695	20.34	0.7882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			173.09080	182.995	20.34	0.2118	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,999.10220	1,901.076	20.87	0.8278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			137.00220	144.376	20.87	0.1722	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,278.23760	1,188.197	19.25	0.7019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			256.13760	271.497	19.25	0.2981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			464.15450	496.626	17.62	0.4836	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			696.25450	623.326	17.62	0.5164	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,134.64500	2,035.639	21.13	0.8443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			122.54500	128.939	21.13	0.1557	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			384.22480	409.920	18.13	0.4174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			866.32480	786.620	18.13	0.5826	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			292.99590	311.054	18.87	0.3341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,135.09590	1,047.754	18.87	0.6659	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,286.34320	1,196.163	19.27	0.7038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			254.24320	269.463	19.27	0.2962	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			845.00310	907.734	16.29	0.7197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			277.10310	234.434	16.29	0.2803	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			393.03540	419.482	18.07	0.4250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			845.13540	766.182	18.07	0.5750	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			0.00000	1,040.125	18.85	0.6638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			0.00000	313.425	18.85	0.3362	626,849.20	2,000	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,468.27150	1,375.364	19.74	0.7427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			216.17150	228.663	19.74	0.2573	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			605.46830	650.403	17.00	0.5852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			487.56830	427.103	17.00	0.4148	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			199.52910	210.849	19.97	0.2397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,561.62910	1,467.549	19.97	0.7603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			202.44560	213.970	19.92	0.2428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,544.54560	1,450.670	19.92	0.7572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,621.78430	1,527.021	20.11	0.7708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			189.68430	200.321	20.11	0.2292	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			200.98260	212.403	19.95	0.2413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,553.08260	1,459.104	19.95	0.7587	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			570.03290	610.323	17.30	0.5450	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	27/03/2019	Foreign Exchange Option	14.00	Put			586.73290	521.623	17.30	0.4550	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			397.68870	423.318	18.27	0.4141	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			914.38870	834.618	18.27	0.5859	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			45.83570	38.666	16.57	0.0630	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,819.13570	1,917.366	16.57	0.9370	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,654.73160	1,560.884	20.17	0.7599	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			211.43160	222.984	20.17	0.2401	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			500.70370	534.160	17.70	0.4915	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			714.00370	642.060	17.70	0.5085	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,966.96340	1,870.452	20.79	0.8079	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			163.66340	172.552	20.79	0.1921	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			166.62750	138.602	16.04	0.1832	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,153.32750	1,230.702	16.04	0.8168	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,041.60460	958.444	18.63	0.6226	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			358.30460	380.544	18.63	0.3774	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			483.16940	515.262	17.80	0.4784	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			746.46940	673.162	17.80	0.5216	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			184.19500	154.495	16.07	0.1965	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,127.79500	1,203.395	16.07	0.8035	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,351.95470	1,265.249	19.29	0.6664	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			346.55470	365.248	19.29	0.3336	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,199.79710	1,116.443	18.87	0.6268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			401.19710	423.243	18.87	0.3732	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			577.78150	612.786	17.80	0.4986	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			203.08670	173.921	16.13	0.1978	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			754.65000	685.536	17.71	0.4896	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,122.72740	2,027.759	20.84	0.7913	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			204.12740	214.559	20.84	0.2087	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			181.64810	154.735	16.07	0.1811	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,303.04810	1,381.535	16.07	0.8189	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,244.48670	1,320.721	16.13	0.8022	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			786.38150	715.986	17.80	0.5014	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,821.53730	1,729.729	20.32	0.7484	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			252.93730	266.529	20.32	0.2516	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			374.88130	328.137	16.56	0.3118	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			926.28130	984.937	16.56	0.6882	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			596.05000	632.336	17.71	0.5104	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,984.74800	1,893.305	20.45	0.7414	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			289.14800	303.305	20.45	0.2586	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			684.68070	723.285	17.76	0.5255	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			790.28070	723.285	17.76	0.4745	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,353.94320	1,270.366	19.13	0.6309	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			438.34320	460.366	19.13	0.3691	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,293.71070	2,199.349	20.96	0.7816	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			238.11070	249.349	20.96	0.2184	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			665.84230	703.246	17.84	0.5147	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	31/05/2019	Foreign Exchange Option	14.25	Put			821.44230	753.246	17.84	0.4853	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			279.40530	245.678	16.35	0.2363	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,233.80530	1,305.678	16.35	0.7637	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,330.34920	1,406.054	16.24	0.7922	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			235.94920	206.054	16.24	0.2078	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			68.57610	60.218	15.90	0.0778	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,028.17610	2,125.418	15.90	0.9222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,436.72320	3,542.531	17.51	0.9879	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.22320	8.131	17.51	0.0121	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,930.56910	2,024.883	15.88	0.9033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			92.06910	80.483	15.88	0.0967	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,053.30570	978.768	18.41	0.5443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			906.53190	836.741	18.05	0.5013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			451.95640	473.946	19.28	0.3656	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			661.50560	697.389	18.07	0.4967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			913.00560	842.989	18.07	0.5033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			657.99860	693.657	18.09	0.4947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			919.49860	849.257	18.09	0.5053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			665.03190	701.141	18.05	0.4987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			249.95680	219.253	16.27	0.2111	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			576.38380	606.732	18.49	0.4463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,087.88380	1,012.332	18.49	0.5537	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,968.75650	3,867.750	24.15	0.8858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			127.25650	132.150	24.15	0.1142	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,433.45640	1,349.546	19.28	0.6344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			814.32380	860.009	17.44	0.5786	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			945.66310	874.531	18.15	0.5133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			644.16310	678.931	18.15	0.4867	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,167.64080	2,074.794	20.72	0.7531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			286.14080	299.193	20.72	0.2469	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,368.45680	1,443.653	16.27	0.7889	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			361.50310	377.698	20.07	0.3013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			858.88070	907.332	17.28	0.6005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			620.38070	562.932	17.28	0.3995	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,849.95970	1,760.233	20.18	0.7077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			348.45970	364.633	20.18	0.2923	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			675.82380	615.609	17.44	0.4214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			243.99680	213.834	16.25	0.2073	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,099.65030	2,007.400	20.60	0.7441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			298.15030	311.800	20.60	0.2559	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			882.03070	931.893	17.21	0.6115	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			593.53070	537.493	17.21	0.3885	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,793.00310	1,703.298	20.07	0.6987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			317.23870	331.838	20.44	0.2699	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,207.39350	1,275.884	16.47	0.7407	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			328.89350	291.483	16.47	0.2593	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,223.11370	1,143.933	18.80	0.5880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			521.61370	548.333	18.80	0.4120	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,382.49680	1,458.234	16.25	0.7927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			591.80570	623.168	18.41	0.4557	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			291.00860	256.712	16.38	0.2368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,279.50860	1,351.112	16.38	0.7632	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,550.56390	1,632.788	16.08	0.8346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			182.06390	158.388	16.08	0.1654	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,998.73870	1,907.438	20.44	0.7301	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,155.79930	1,078.946	18.63	0.5664	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			564.59930	593.746	18.63	0.4336	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,261.05110	3,160.246	22.46	0.8497	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			169.85110	175.046	22.46	0.1503	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,137.33150	2,046.218	20.64	0.7367	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			319.83150	335.018	20.64	0.2633	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			762.64990	803.217	17.81	0.5373	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			820.14990	754.417	17.81	0.4627	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,446.27510	2,352.293	21.13	0.7738	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			268.77510	281.093	21.13	0.2262	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			262.96420	231.998	16.30	0.2140	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,405.46420	1,480.798	16.30	0.7860	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,496.74120	1,412.578	19.38	0.6347	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			469.24120	491.378	19.38	0.3653	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			743.41410	782.846	17.89	0.5272	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			850.91410	784.046	17.89	0.4728	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			327.25660	291.233	16.44	0.2509	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,284.85660	1,355.233	16.44	0.7491	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,551.39810	2,456.847	21.27	0.7811	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			262.49810	274.347	21.27	0.2189	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,129.83870	1,193.161	16.68	0.6961	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			428.73870	385.661	16.68	0.3039	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,296.61550	2,205.347	20.78	0.7309	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			355.81550	371.647	20.78	0.2691	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			850.28920	892.543	17.83	0.5495	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			851.08920	786.243	17.83	0.4505	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,605.49460	2,511.494	21.25	0.7652	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			881.45310	815.672	17.91	0.4599	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			304.69460	317.794	21.25	0.2348	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			292.02860	260.137	16.36	0.2192	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,491.22860	1,566.437	16.36	0.7808	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,646.88280	1,562.031	19.60	0.6365	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			506.08280	528.331	19.60	0.3635	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			830.65310	871.972	17.91	0.5401	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			375.20260	337.319	16.57	0.2633	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,336.10260	1,405.419	16.57	0.7367	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,476.99710	2,384.604	21.01	0.7423	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	13/08/2019	Foreign Exchange Option	16.35	Call		348.49710	363.604	21.01	0.2577	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		1,037.35720	967.354	18.26	0.4961	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		778.85720	816.354	18.26	0.5039	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		927.68050	971.588	17.86	0.5593	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		876.98050	812.888	17.86	0.4407	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,781.10010	2,686.520	21.42	0.7615	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		331.80010	345.221	21.42	0.2385	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,462.83180	2,370.741	20.94	0.7290	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		383.53180	399.441	20.94	0.2710	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		317.25370	284.822	16.43	0.2228	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,567.95370	1,643.521	16.43	0.7772	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,801.66950	1,715.974	19.83	0.6410	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		532.36950	554.674	19.83	0.3590	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		908.00820	950.858	17.93	0.5505	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		907.30820	842.158	17.93	0.4495	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		421.73900	382.320	16.67	0.2733	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,387.73900	1,456.320	16.67	0.7267	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,904.35770	4,804.380	24.78	0.8778	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		165.55770	173.680	24.78	0.1222	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,955.84640	2,039.911	15.40	0.8605	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		175.54640	151.211	15.40	0.1395	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,085.30590	1,997.469	20.29	0.6715	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		495.60590	516.169	20.29	0.3285	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,066.32420	1,115.806	17.48	0.6049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		498.53870	454.936	16.84	0.3015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,323.05190	1,387.604	16.85	0.6967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		502.75190	458.904	16.85	0.3033	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		494.34580	450.985	16.83	0.2997	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,239.15670	4,135.264	23.93	0.8422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		229.45670	233.964	23.93	0.1578	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		993.63370	1,039.499	17.74	0.5749	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		853.33370	790.799	17.74	0.4251	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,328.83870	1,393.636	16.84	0.6985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		207.83870	215.333	24.63	0.1443	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,093.29660	1,144.095	17.38	0.6157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		722.99660	665.395	17.38	0.3843	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,193.14410	5,091.455	24.69	0.8872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		153.44410	160.155	24.69	0.1128	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,334.64580	1,399.685	16.83	0.7003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		211.70610	217.149	24.56	0.1456	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,014.45410	1,061.361	17.66	0.5837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		824.15410	762.661	17.66	0.4163	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		599.05690	624.135	19.56	0.3861	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,698.75690	1,615.435	19.56	0.6139	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,597.53870	4,496.633	24.63	0.8557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		268.10960	274.324	22.72	0.1863	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			918.44840	960.682	18.04	0.5424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			968.14840	901.982	18.04	0.4576	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,410.31290	4,306.043	24.26	0.8489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			220.61290	224.743	24.26	0.1511	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,561.40610	4,458.449	24.56	0.8544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,838.47720	1,752.911	19.83	0.6361	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,899.14270	3,796.118	23.26	0.8273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			249.44270	254.818	23.26	0.1727	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			965.25920	1,009.688	17.85	0.5628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			894.95920	830.988	17.85	0.4372	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,627.80960	3,525.624	22.72	0.8137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			254.34570	259.940	23.11	0.1763	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			780.91150	816.358	18.60	0.4794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,220.61150	1,147.658	18.60	0.5206	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,830.62690	1,745.176	19.81	0.6349	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			560.92690	583.876	19.81	0.3651	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			558.77720	581.611	19.83	0.3639	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			756.02420	697.106	17.48	0.3951	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,248.91120	3,149.725	22.00	0.7906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			299.21120	308.425	22.00	0.2094	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,544.45980	3,652.196	15.84	0.9827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.15980	13.496	15.84	0.0173	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,824.04570	3,721.240	23.11	0.8237	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,004.09180	1,049.392	17.84	0.5686	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			899.49180	835.992	17.84	0.4314	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,944.88570	2,849.446	21.52	0.7576	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			359.48570	372.846	21.52	0.2424	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			984.17300	1,028.482	17.92	0.5603	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			929.57300	865.082	17.92	0.4397	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			340.56600	307.624	16.47	0.2252	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,645.16600	1,721.024	16.47	0.7748	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,937.64780	1,851.129	19.97	0.6424	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			562.24780	584.529	19.97	0.3576	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			413.37490	429.322	21.03	0.2745	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,608.77490	2,515.922	21.03	0.7255	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			462.53980	422.288	16.78	0.2802	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,440.63980	1,509.188	16.78	0.7198	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,079.74190	1,125.839	17.84	0.5772	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			921.24190	857.739	17.84	0.4228	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,117.50710	3,021.096	21.67	0.7547	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			386.00710	399.196	21.67	0.2453	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,059.60950	1,104.731	17.91	0.5692	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			362.85010	326.497	16.45	0.2261	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,096.52250	2,009.523	20.16	0.6467	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			585.02250	607.623	20.16	0.3533	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			951.10950	886.631	17.91	0.4308	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	31/10/2019	Foreign Exchange Option	16.70	Put			2,780.21310	2,686.481	21.19	0.7247	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			438.71310	454.581	21.19	0.2753	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			508.74110	466.957	16.87	0.2891	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,477.24110	1,545.057	16.87	0.7109	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,721.35010	1,794.597	16.45	0.7739	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,925.33190	2,831.057	21.32	0.7226	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			464.63190	480.557	21.32	0.2774	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,149.88210	1,196.794	17.84	0.5846	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			940.58210	877.294	17.84	0.4154	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,263.25430	3,166.560	21.79	0.7509	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			970.28110	906.018	17.92	0.4231	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			412.55430	426.059	21.79	0.2491	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			381.85850	342.472	16.42	0.2265	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,791.15850	1,861.972	16.42	0.7735	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,230.18190	2,142.718	20.31	0.6484	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			609.48190	632.218	20.31	0.3516	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,129.58110	1,175.518	17.92	0.5769	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			552.11630	508.217	16.93	0.2950	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,527.01630	1,593.317	16.93	0.7050	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,434.92550	1,495.674	17.17	0.6717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			659.62550	609.774	17.17	0.3283	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,367.79090	3,270.410	21.93	0.7510	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			423.09090	436.309	21.93	0.2490	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,764.09400	5,662.324	24.47	0.8731	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			199.39400	208.224	24.47	0.1269	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,633.65160	2,728.020	14.16	0.9277	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			88.35160	72.120	14.16	0.0723	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			686.41700	710.915	20.02	0.3811	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,061.11700	1,975.015	20.02	0.6189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			684.22750	708.615	20.03	0.3801	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,068.92750	1,982.715	20.03	0.6199	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			688.61550	713.225	20.00	0.3822	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,053.31550	1,967.325	20.00	0.6178	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,079.20090	2,984.210	21.51	0.7188	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			498.00090	514.110	21.51	0.2812	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,230.59940	1,278.879	17.90	0.5927	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			961.79940	898.979	17.90	0.4073	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,419.83980	3,320.329	21.98	0.7454	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			991.35100	927.572	17.98	0.4146	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			448.63980	460.229	21.98	0.2546	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			401.01540	359.955	16.43	0.2265	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,869.81540	1,939.855	16.43	0.7735	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,380.75420	2,292.279	20.52	0.6495	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			639.55420	662.179	20.52	0.3505	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,210.15100	1,257.472	17.98	0.5854	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			596.52450	550.701	17.06	0.3002	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	02/01/2020	Foreign Exchange Option	13.49	Call			1,579.02450	1,644.301	17.06	0.6998	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			637.37230	590.907	17.16	0.3049	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,623.87230	1,689.307	17.16	0.6951	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			678.66420	630.698	17.25	0.3087	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,672.76420	1,737.598	17.25	0.6913	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			930.96860	963.205	19.79	0.4403	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,950.76860	1,869.905	19.79	0.5597	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			936.23000	968.703	19.76	0.4423	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,936.03000	1,855.403	19.76	0.5577	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			933.59790	965.949	19.77	0.4413	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,943.39790	1,862.649	19.77	0.5587	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			720.17130	670.944	17.35	0.3122	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,721.97130	1,786.344	17.35	0.6878	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,760.02120	1,824.859	17.44	0.6844	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			758.02120	708.459	17.44	0.3156	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			799.51940	748.765	17.52	0.3179	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,814.71940	1,879.265	17.52	0.6821	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,257.90760	1,301.068	19.28	0.5169	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,654.10760	1,581.668	19.28	0.4831	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,254.61050	1,297.634	19.29	0.5159	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,660.81050	1,588.234	19.29	0.4841	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,261.21520	1,304.513	19.27	0.5180	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,647.41520	1,575.113	19.27	0.4820	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,802.09570	1,727.908	19.47	0.4907	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,291.49570	1,334.108	19.47	0.5093	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,398.73270	1,443.841	19.42	0.5237	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,800.13270	1,727.041	19.42	0.4763	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,395.44300	1,440.421	19.43	0.5228	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,806.84300	1,733.621	19.43	0.4772	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,402.04020	1,447.271	19.41	0.5247	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,793.44020	1,720.471	19.41	0.4753	0.00	0	0
Total \$ / R Option												1,565,179.94	5,800	8,879,473
Total \$ / R												1,685,474,225.34	126,798	9,876,858
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.91270		13.80710			0.0000	139,127.00	10	429
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.07330		13.96790			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.22440		14.11850			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.38870		14.28030			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.54590		14.43530			0.0000	0.00	0	0
Total \$ / R MAXI Future												139,127.00	10	439
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			186,734.70850	176,175.412	22.96	0.9835	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			444.70850	445.412	22.96	0.0165	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			1,167.29040	1,251.319	21.29	0.0438	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			140,457.29040	129,981.318	21.29	0.9562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			1,142.79200	1,219.442	21.31	0.0428	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			141,432.79200	130,949.442	21.31	0.9572	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			1,195.82370	1,283.971	21.26	0.0449	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			139,485.82370	129,013.971	21.26	0.9551	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			53,161.90090	57,008.917	17.27	0.5349	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			58,371.90090	51,678.917	17.27	0.4651	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			52,763.69780	56,564.075	17.29	0.5320	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			58,973.69780	52,234.075	17.29	0.4680	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			52,368.32540	56,121.903	17.30	0.5291	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			59,578.32540	52,791.903	17.30	0.4709	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			66,503.19160	70,114.104	18.05	0.4987	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			90,653.19160	83,674.104	18.05	0.5013	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			66,150.55710	69,738.878	18.07	0.4967	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			91,300.55710	84,298.878	18.07	0.5033	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			65,799.86190	69,365.688	18.09	0.4947	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			91,949.86190	84,925.688	18.09	0.5053	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			79,064.61710	82,661.808	18.56	0.4840	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			120,034.61710	112,791.808	18.56	0.5160	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			78,738.97860	82,318.239	18.57	0.4825	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			120,708.97860	113,448.239	18.57	0.5175	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			78,414.32130	81,976.230	18.59	0.4809	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			121,384.32130	114,106.230	18.59	0.5191	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			125,770.48710	130,897.002	17.63	0.6141	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			85,240.48710	79,307.002	17.63	0.3859	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			126,654.04620	131,819.818	17.60	0.6172	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			84,124.04620	78,229.818	17.60	0.3828	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			126,211.41040	131,357.816	17.61	0.6156	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			84,681.41040	78,767.816	17.61	0.3844	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												139,127.00	10	439
£ / R	On	30/11/2018	Foreign Exchange Future			17.82040	17.75090		0.0000		0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			17.86120	17.79170		0.0000		10,716,720.00	600	423,560	
£ / R	On	31/01/2019	Foreign Exchange Future			18.01530	17.94650		0.0000		0.00	0	23	
£ / R	On	18/03/2019	Foreign Exchange Future			18.15720	18.08850		0.0000		6,482,120.40	357	11,650	
£ / R	On	29/03/2019	Foreign Exchange Future			18.19110	18.09500		0.0000		436,586.40	24	24	
£ / R	On	14/06/2019	Foreign Exchange Future			18.43340	18.36450		0.0000		0.00	0	5,301	
£ / R	On	16/09/2019	Foreign Exchange Future			18.73600	18.66400		0.0000		0.00	0	9,895	
£ / R	On	13/12/2019	Foreign Exchange Future			19.02510	18.95140		0.0000		0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.34990	19.27350		0.0000		0.00	0	0	
Total £ / R Future												17,635,426.80	981	450,466
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,711.78750	1,641.573	26.68	0.9910	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		2.68750	1.973	26.68	0.0090	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,529.93240	1,459.781	20.21	0.9423	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	19.30	Call			21.63240	20.981	20.21	0.0577	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			3,210.70060	3,141.051	26.66	0.9938	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.40060	2.251	26.66	0.0062	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			181.74160	191.520	17.63	0.3749	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			510.04160	450.320	17.63	0.6251	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			178.61180	188.113	17.64	0.3700	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			516.91180	456.913	17.64	0.6300	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			184.91620	194.974	17.62	0.3798	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			503.21620	443.774	17.62	0.6202	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,088.69270	1,024.906	17.34	0.6987	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			245.19270	250.206	17.34	0.3013	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			812.29170	759.045	16.79	0.5143	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			818.27220	764.851	16.80	0.5166	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			604.83310	620.458	16.79	0.4879	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			806.33310	753.258	16.79	0.5121	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			322.39520	325.783	17.44	0.3028	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,423.89520	1,358.583	17.44	0.6972	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			600.79170	616.245	16.79	0.4857	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			156.38850	155.717	18.33	0.1647	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			734.51690	757.252	16.70	0.5555	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			646.01690	600.052	16.70	0.4445	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,410.68270	3,340.285	19.27	0.9309	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			59.18270	57.485	19.27	0.0691	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			596.77220	612.051	16.80	0.4834	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,090.80380	2,021.911	18.19	0.8148	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			179.30380	179.111	18.19	0.1852	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,247.88850	2,178.517	18.33	0.8353	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			0.00000	662.897	16.76	0.4579	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			0.00000	763.997	16.76	0.5421	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			831.95150	848.768	17.13	0.4924	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,097.45150	1,045.368	17.13	0.5076	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			827.98390	844.672	17.14	0.4907	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,103.48390	1,051.272	17.14	0.5093	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			835.93510	852.874	17.12	0.4940	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,091.43510	1,039.474	17.12	0.5060	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,127.16290	1,151.730	17.61	0.5218	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,273.16290	1,225.730	17.61	0.4782	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,123.03820	1,147.495	17.61	0.5205	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,279.03820	1,231.495	17.61	0.4795	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,118.92670	1,143.267	17.62	0.5191	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,284.92670	1,237.267	17.62	0.4809	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,032.04230	1,050.296	18.40	0.4377	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			2,030.64230	1,975.196	18.40	0.5623	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,028.93690	1,047.008	18.40	0.4367	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			2,037.53690	1,981.908	18.40	0.5633	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,025.83320	1,043.728	18.41	0.4357	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	19.97	Put			2,044.43320	1,988.628	18.41	0.5643	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,255.10910	1,276.186	18.87	0.4556	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,271.60910	2,216.286	18.87	0.5444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,251.91710	1,272.826	18.87	0.4547	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,278.41710	2,222.926	18.87	0.5453	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,248.72450	1,269.553	18.87	0.4539	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,285.22450	2,229.653	18.87	0.5461	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												17,635,426.80	981	454,666
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12347		0.12243			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12596		0.12489			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12829		0.12720			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			366.83830	424.797	17.73	0.7555	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			123.43830	77.697	17.73	0.2445	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			45.32490	49.356	20.79	0.1566	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			801.92490	702.256	20.79	0.8434	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,249.40840	1,351.273	22.96	0.9832	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.00840	4.173	22.96	0.0168	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			910.21180	945.713	21.84	0.6761	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			421.11180	349.313	21.84	0.3239	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			469.61010	453.515	22.17	0.4242	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			980.51010	857.115	22.17	0.5758	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,603.81370	1,689.578	21.51	0.8815	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			114.71370	93.178	21.51	0.1185	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			666.84890	679.717	19.86	0.4938	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			946.34890	850.917	19.86	0.5062	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			388.32360	388.753	21.31	0.3190	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,667.82360	1,559.954	21.31	0.6810	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,119.53380	1,156.373	17.92	0.7145	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			399.03380	327.573	17.92	0.2855	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			15.76220		15.72430			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			15.80580		15.76770			0.0000	161,203,354.20	10,199	110,930
€ / R	On	21/12/2018	Foreign Exchange Future			15.82780		15.78980			0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Future			16.12960		16.09290			0.0000	4,613,065.60	286	36,703
€ / R	On	14/06/2019	Foreign Exchange Future			16.43120		16.39490			0.0000	0.00	0	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			16.64750		16.61010			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.76500		16.72670			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.07370		17.03380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Future			17.38880		17.34860			0.0000	0.00	0	0
Total € / R Future												165,816,419.80	10,485	161,395
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,317.61260	1,279.148	23.25	0.9919	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			1.91260	1.348	23.25	0.0081	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			3.48240	2.971	22.14	0.0106	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,125.78240	2,087.171	22.14	0.9894	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			3.42560	2.921	22.18	0.0104	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,135.72560	2,097.121	22.18	0.9896	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			3.54030	3.023	22.10	0.0107	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,115.84030	2,077.223	22.10	0.9893	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			5,232.75910	5,194.560	37.56	0.9991	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.45910	0.360	37.56	0.0009	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			311.04210	278.763	15.88	0.4925	8,920,406.40	32,000	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			270.84210	276.563	15.88	0.5075	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			606.44090	575.859	15.94	0.4823	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,601.18220	3,563.715	21.26	0.9446	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			44.08220	43.315	21.26	0.0554	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			612.39910	581.522	15.96	0.4850	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			561.28430	566.816	15.97	0.5123	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			618.38430	587.216	15.97	0.4877	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			241.50700	239.474	18.09	0.2558	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,478.60700	1,439.874	18.09	0.7442	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			569.34090	575.459	15.94	0.5177	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			832.59910	847.063	15.25	0.6674	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			339.69910	317.463	15.25	0.3326	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			533.10970	504.783	15.77	0.4462	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			626.00970	634.383	15.77	0.5538	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			565.29910	571.122	15.96	0.5150	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			643.78670	649.822	17.12	0.4451	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,108.88670	1,078.622	17.12	0.5549	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			640.60770	646.575	17.13	0.4434	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,115.70770	1,085.375	17.13	0.5566	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			637.44520	643.345	17.14	0.4416	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,122.54520	1,092.145	17.14	0.5584	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			631.06440	608.953	15.95	0.3645	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,211.16440	1,226.453	15.95	0.6355	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,334.04620	3,296.608	20.67	0.8038	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			294.14620	294.108	20.67	0.1962	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,109.70300	1,123.136	16.23	0.5981	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			739.60300	715.636	16.23	0.4019	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			805.30860	813.047	17.24	0.4707	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,205.20860	1,175.547	17.24	0.5293	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			687.87790	693.003	18.13	0.3919	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,731.17790	1,698.003	18.13	0.6081	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,385.35810	2,349.858	19.20	0.6961	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	18.60	Call			512.05810	514.858	19.20	0.3039	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			685.36950	690.456	18.14	0.3907	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,738.66950	1,705.456	18.14	0.6093	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			682.87200	687.920	18.15	0.3895	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,746.17200	1,712.920	18.15	0.6105	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,871.47740	1,838.406	18.18	0.5787	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			880.66480	887.569	18.15	0.4234	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,856.86480	1,823.870	18.15	0.5766	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			710.75990	688.101	16.01	0.3371	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,020.86630	3,982.418	21.23	0.7753	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			434.66630	436.118	21.23	0.2247	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			877.96950	884.836	18.16	0.4224	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,864.16950	1,831.136	18.16	0.5776	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			875.27740	882.106	18.18	0.4213	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,406.95690	3,443.068	15.66	0.9244	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			103.15690	99.369	15.66	0.0756	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,594.55990	1,611.801	16.01	0.6629	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,138.66380	2,105.983	18.48	0.5701	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,024.58730	1,032.073	18.49	0.4290	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,145.98730	2,113.273	18.49	0.5710	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,029.94900	1,037.502	18.47	0.4308	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,131.34900	2,098.702	18.47	0.5692	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,027.26380	1,034.783	18.48	0.4299	0.00	0	0
Total € / R Option												8,920,406.40	32,000	234,086
Total € / R												174,736,826.20	42,485	395,481
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.06600		10.00090			0.0000	0.00	0	23,926
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.19830		10.13280			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.32460		10.25920			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.46200		10.39660			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.59590		10.52850			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.74510		10.67650			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	29,184
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,470.13310	1,405.013	21.52	0.9939	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			1.00940	0.989	21.59	0.0060	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,480.10940	1,414.989	21.59	0.9940	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.98630	0.965	21.65	0.0058	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,490.08630	1,424.965	21.65	0.9942	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			1.03310	1.013	21.52	0.0061	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			224.41080	243.166	13.62	0.4384	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			441.61080	394.866	13.62	0.5616	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			221.21800	239.673	13.64	0.4336	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			448.41800	401.373	13.64	0.5664	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			218.06840	236.226	13.67	0.4289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			455.26840	407.926	13.67	0.5711	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			949.45260	895.776	15.03	0.6975	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			196.72230	208.319	15.06	0.3000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			957.52230	903.719	15.06	0.7000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			200.60350	212.455	15.01	0.3050	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			941.40350	887.855	15.01	0.6950	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			198.65260	210.376	15.03	0.3025	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			767.29050	722.251	14.70	0.5579	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			400.76460	420.945	14.71	0.4395	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			774.16460	728.945	14.71	0.5605	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			407.04100	427.580	14.68	0.4448	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			760.44100	715.580	14.68	0.5552	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			403.89050	424.251	14.70	0.4421	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			862.67160	817.317	15.01	0.5401	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			497.95570	519.833	15.02	0.4577	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			869.45570	823.933	15.02	0.5423	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			494.76120	516.477	15.03	0.4554	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			876.26120	830.577	15.03	0.5446	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			501.17160	523.217	15.01	0.4599	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			596.13740	620.014	15.42	0.4700	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			979.63740	934.914	15.42	0.5300	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			592.86850	616.595	15.43	0.4681	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			986.36850	941.495	15.43	0.5319	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			599.42510	623.447	15.41	0.4720	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			972.92510	928.346	15.41	0.5280	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.50740		10.44220			0.0000	0.00	0	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64990		10.58510			0.0000	0.00	0	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77960		10.71380			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.79470		10.72870			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.93330		10.86600			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.06720		10.99950			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,200
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			965.08680	1,029.802	19.64	0.9864	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.88680	2.402	19.64	0.0136	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			955.16350	1,019.858	19.53	0.9860	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.96350	2.458	19.53	0.0140	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			975.01250	1,039.748	19.75	0.9867	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.81250	2.348	19.75	0.0133	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			290.00530	307.245	14.45	0.4793	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			434.90530	387.345	14.45	0.5207	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			286.43080	303.389	14.48	0.4749	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	18/03/2019	Foreign Exchange Option	10.74	Put			441.33080	393.489	14.48	0.5251	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			293.62150	311.146	14.43	0.4838	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			428.52150	381.246	14.43	0.5162	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			445.23090	466.094	14.84	0.5153	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			531.43090	486.494	14.84	0.4847	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			441.37000	462.018	14.86	0.5120	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			537.57000	492.418	14.86	0.4880	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			449.12070	470.367	14.83	0.5186	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			525.32070	480.767	14.83	0.4814	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			382.89070	397.476	16.27	0.3873	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,034.19070	982.776	16.27	0.6127	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			380.34500	394.795	16.29	0.3852	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,041.64500	990.095	16.29	0.6148	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			377.81790	392.133	16.31	0.3831	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,049.11790	997.434	16.31	0.6169	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			482.04030	499.482	16.64	0.4088	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,156.04030	1,106.182	16.64	0.5912	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			479.37390	496.692	16.65	0.4070	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,163.37390	1,113.392	16.65	0.5930	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			484.71900	502.290	16.62	0.4106	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,148.71900	1,098.990	16.62	0.5894	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			577.06550	597.869	16.84	0.4257	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,267.56550	1,220.669	16.84	0.5743	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			574.29840	594.989	16.85	0.4241	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,274.79840	1,227.789	16.85	0.5759	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			579.84740	600.764	16.83	0.4273	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,260.34740	1,213.564	16.83	0.5727	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,200
CF CANDCO	On	18/03/2019	Foreign Exchange Future			140.69000		130.01000			0.0000	0.00	0	10,000
Total CF CANDO CAHF Future												0.00	0	10,000
Total CF CANDO CAHF												0.00	0	10,000
CHF / R	On	14/12/2018	Foreign Exchange Future			13.97080		13.90080			0.0000	0.00	0	1,366
CHF / R	On	18/03/2019	Foreign Exchange Future			14.27270		14.20340			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.55420		14.48490			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.86530		14.79410			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.15430		15.08070			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.77260		15.69650			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,516
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			722.02390	782.956	17.12	0.9168	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			31.22390	22.156	17.12	0.0832	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	14/12/2018	Foreign Exchange Option	13.22	Call			713.14770	773.425	17.04	0.9150	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			32.34770	22.625	17.04	0.0850	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			730.93290	792.499	17.21	0.9186	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			30.13290	21.699	17.21	0.0814	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			428.56010	444.199	16.70	0.4603	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			695.16010	641.499	16.70	0.5397	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			425.15140	440.590	16.71	0.4575	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			701.75140	647.890	16.71	0.5425	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			431.99850	447.832	16.68	0.4632	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			688.59850	635.132	16.68	0.5368	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			651.97130	673.500	17.42	0.4890	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			897.07130	849.300	17.42	0.5110	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			648.41090	669.785	17.43	0.4870	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			903.51090	855.585	17.43	0.5130	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			655.55580	677.236	17.40	0.4911	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			890.65580	843.036	17.40	0.5089	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			659.22660	678.883	18.94	0.4088	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,555.12660	1,503.583	18.94	0.5912	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			656.65070	676.220	18.95	0.4075	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,562.55070	1,510.920	18.95	0.5925	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			661.81460	681.559	18.92	0.4101	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,547.71460	1,496.259	18.92	0.5899	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			835.58310	860.401	19.14	0.4356	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,704.88310	1,656.101	19.14	0.5644	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			832.87440	857.604	19.15	0.4344	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,712.17440	1,663.304	19.15	0.5656	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			830.17640	854.818	19.16	0.4333	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,719.47640	1,670.518	19.16	0.5667	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,036.16670	1,064.999	19.68	0.4514	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,969.66670	1,922.399	19.68	0.5486	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,033.44760	1,062.208	19.69	0.4504	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,976.94760	1,929.608	19.69	0.5496	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,038.90230	1,067.808	19.67	0.4524	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,962.40230	1,915.208	19.67	0.5476	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,516
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00290		1.99210			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.02090		2.01020			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03930		2.02870			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			872.33870	960.462	15.10	0.9082	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			51.33870	31.462	15.10	0.0918	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			788.35020	871.860	15.13	0.8816	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	14/12/2018	Foreign Exchange Option	1.92	Put			67.35020	42.860	15.13	0.1184	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			959.48050	1,051.656	15.07	0.9302	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			38.48050	22.656	15.07	0.0698	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,215.16560	1,130.948	15.96	0.6295	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			390.82060	411.787	16.07	0.3518	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,288.82060	1,202.787	16.07	0.6482	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			445.19320	469.894	15.85	0.3899	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,143.19320	1,060.894	15.85	0.6101	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			417.16560	439.948	15.96	0.3705	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,182.71450	1,238.313	15.25	0.6241	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			695.71450	645.313	15.25	0.3759	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,131.30100	1,184.627	15.31	0.6070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			744.30100	691.627	15.31	0.3930	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,235.94440	1,293.832	15.19	0.6413	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			648.94440	600.832	15.19	0.3587	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12450		2.11940			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16930		2.16400			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21130		2.20610			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25700		2.25190			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37850		2.37260			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.42850		2.42280			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			191.32040	166.160	15.30	0.3211	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			426.70720	441.796	15.03	0.6330	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			232.70720	196.796	15.03	0.3670	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			548.94260	584.685	15.57	0.7209	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			154.94260	139.685	15.57	0.2791	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			485.32040	511.160	15.30	0.6789	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			446.90220	451.084	15.97	0.3584	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,306.90220	1,258.084	15.97	0.6416	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			420.54780	424.377	16.08	0.3414	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,380.54780	1,331.377	16.08	0.6586	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			474.95060	479.406	15.86	0.3761	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,234.95060	1,186.406	15.86	0.6239	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,300.51760	1,322.245	15.20	0.6197	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			739.51760	709.245	15.20	0.3803	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,248.63240	1,269.046	15.26	0.6038	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			787.63240	756.046	15.26	0.3962	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,354.09050	1,377.140	15.14	0.6356	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			693.09050	664.140	15.14	0.3644	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			823.81530	829.230	17.11	0.3742	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			2,304.81530	2,259.230	17.11	0.6258	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			876.34310	882.703	16.96	0.3934	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,157.34310	2,112.703	16.96	0.6066	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			849.64320	855.522	17.04	0.3837	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,230.64320	2,185.522	17.04	0.6163	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,856.44700	2,802.583	18.04	0.6115	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,134.27530	1,140.856	17.91	0.4037	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,708.27530	2,655.856	17.91	0.5963	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,108.01750	1,113.863	17.97	0.3960	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,782.01750	2,728.863	17.97	0.6040	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,082.44700	1,087.583	18.04	0.3885	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,112.11060	3,063.705	18.28	0.5875	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,313.65040	1,321.913	18.33	0.4059	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,185.65040	3,136.913	18.33	0.5941	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,287.78760	1,295.738	18.39	0.3994	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,259.78760	3,210.738	18.39	0.6006	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,340.11060	1,348.705	18.28	0.4125	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.77900		1.76430			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.80360		1.78880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82560		1.81080			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,046.01830	2,192.489	22.83	0.9924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			3.01830	2.488	22.83	0.0076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,946.83940	2,093.256	22.59	0.9902	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.83940	3.256	22.59	0.0098	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,847.87830	1,994.242	22.36	0.9874	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			4.87830	4.242	22.36	0.0126	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			702.70010	761.333	17.19	0.5504	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			714.70010	625.333	17.19	0.4496	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			661.07630	715.750	17.30	0.5276	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			773.07630	679.750	17.30	0.4724	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			746.58870	809.294	17.07	0.5735	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			658.58870	573.294	17.07	0.4265	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,200.70130	1,272.118	17.01	0.6375	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			692.70130	616.118	17.01	0.3625	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,151.21230	1,219.994	17.12	0.6202	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			743.21230	663.994	17.12	0.3798	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,252.05780	1,326.175	16.90	0.6549	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			644.05780	570.175	16.90	0.3451	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.13550		0.13450			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13520		0.13440			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13470		0.13410			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62330		1.62030			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64940		1.64640			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67370		1.67080			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.43430		9.38900			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.55780		9.51250			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67620		9.63090			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.80580		9.75880			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.28650		10.23300			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.42920		10.37180			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			466.69190	511.753	14.37	0.9465	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			7.69190	7.453	14.37	0.0535	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			456.99370	502.044	14.25	0.9443	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			7.99370	7.744	14.25	0.0557	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			476.40400	521.474	14.48	0.9485	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			7.40400	7.174	14.48	0.0515	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			281.32030	300.680	13.41	0.5304	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			298.82030	272.880	13.41	0.4696	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			277.17960	295.915	13.42	0.5249	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			304.67960	278.115	13.42	0.4751	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			285.51590	305.503	13.40	0.5360	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			293.01590	267.703	13.40	0.4640	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			294.80970	309.926	14.44	0.4296	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			583.90970	553.726	14.44	0.5704	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			291.70010	306.654	14.46	0.4261	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			590.80010	560.454	14.46	0.5739	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			297.95190	313.234	14.42	0.4332	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			577.05190	547.034	14.42	0.5668	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			483.48100	502.265	14.70	0.5160	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			564.68100	536.465	14.70	0.4840	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	9.85	Call			479.60630	498.234	14.71	0.5130	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			570.80630	542.434	14.71	0.4870	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			475.75810	494.234	14.73	0.5100	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			576.95810	548.434	14.73	0.4900	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			612.35630	632.212	15.71	0.5170	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			729.35630	695.712	15.71	0.4830	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			608.65740	628.383	15.73	0.5146	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			735.65740	701.883	15.73	0.4854	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			616.07860	636.065	15.69	0.5193	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			723.07860	689.565	15.69	0.4807	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			709.70380	732.335	16.25	0.5186	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			857.90380	823.135	16.25	0.4814	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			706.03170	728.548	16.27	0.5166	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			864.23170	829.348	16.27	0.4834	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			713.39600	736.138	16.24	0.5205	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			851.59600	816.938	16.24	0.4795	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31590		1.30760			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32340		1.31170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32920		1.31570			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			476.00000	559.000		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			376.00000	459.000		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			576.00000	659.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			283.00000	166.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			383.00000	266.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			183.00000	66.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	92.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			43.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			143.00000	8.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			57.00000	192.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.28380		1.28860			0.0000	0.00	0	250
Total QUANTO £/\$ Future									0.00	0	250
Total QUANTO £/\$									0.00	0	250
QUANTO €On 14/12/2018 Foreign Exchange Future			1.13610		1.14200			0.0000	0.00	0	50
QUANTO €On 18/03/2019 Foreign Exchange Future			1.14610		1.15210			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.15510		1.16120			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	50
Total QUANTO € / \$									0.00	0	50
R / ¥EN On 14/12/2018 Foreign Exchange Future			8.09910	0.12307	8.16770			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Call		0.12307	3,958.62010	3,317.548	20.16	0.7732	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12307	481.62010	526.548	20.16	0.2268	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12307	3,877.06670	3,238.732	20.10	0.7658	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12307	500.06670	547.732	20.10	0.2342	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12307	4,040.75760	3,397.056	20.21	0.7805	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12307	463.75760	506.056	20.21	0.2195	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.12150		10.05750			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.26200		10.19810			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.39830		10.33440			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			693.27090	756.359	17.24	0.9704	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			5.77090	4.859	17.24	0.0296	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			683.43370	746.491	17.12	0.9695	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			5.93370	4.991	17.12	0.0305	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			703.11390	766.231	17.36	0.9713	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			5.61390	4.731	17.36	0.0287	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			289.54040	310.065	15.08	0.4812	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			431.44040	388.065	15.08	0.5188	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			285.90350	306.140	15.10	0.4767	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			437.80350	394.140	15.10	0.5233	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			293.21720	314.036	15.05	0.4857	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			425.11720	382.036	15.05	0.5143	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			637.74930	673.369	14.71	0.6594	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			303.34930	275.069	14.71	0.3406	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			632.25120	667.594	14.73	0.6559	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			307.85120	279.294	14.73	0.3441	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			643.28780	679.181	14.70	0.6628	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			298.88780	270.881	14.70	0.3372	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.60690		2.58490			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.50450		2.47990			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41600		2.39180			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			1.94390	1.772	27.80	0.0273	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			387.04390	364.872	27.80	0.9727	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			1.83480	1.674	28.13	0.0257	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			396.93480	374.774	28.13	0.9743	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.06190	1.879	27.47	0.0290	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			377.16190	354.979	27.47	0.9710	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			41.24140	45.096	21.26	0.2637	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			281.34140	260.595	21.26	0.7363	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			39.47370	43.149	21.32	0.2545	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			289.57370	268.648	21.32	0.7455	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			37.77910	41.281	21.38	0.2455	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			297.87910	276.782	21.38	0.7545	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.02860	4.766	25.49	0.0287	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,142.22860	1,118.766	25.49	0.9713	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.87320	4.586	25.49	0.0278	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,152.07320	1,128.586	25.49	0.9722	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.19000	4.952	25.49	0.0297	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,132.39000	1,108.952	25.49	0.9703	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												1 867 500 019.00	132,474	1,661,096
Total Options												10 485 586.34	37,800	9,117,759
Grand Total:												1,877,985,605.34	170,274	10,778,855