



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2018 Foreign Exchange Future			13.85170		13.88570			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			13.85160		13.88740			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			13.85330		13.88910			0.0000	5,291,960.60	382	1,535
\$ / R On 05/12/2018 Foreign Exchange Future			13.86150		13.89760			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.86320		13.89930			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.86490		13.90100			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.87160		13.90770			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.87320		13.90940			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.87660		13.91270			0.0000	1,047,378,014.80	75,478	790,415
\$ / R On 20/12/2018 Foreign Exchange Future			13.88660		13.92280			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.88830		13.92450			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.90500		13.94130			0.0000	9,246,825.00	665	2,540
\$ / R On 02/01/2019 Foreign Exchange Future			13.90830		13.94470			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			13.91000		13.94640			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			13.91670		13.95310			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.93020		13.96660			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			13.93190		13.96830			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			13.93520		13.97170			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			13.94700		13.98350			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.95540		13.99200			0.0000	0.00	0	55
\$ / R On 31/01/2019 Foreign Exchange Future			13.95710		13.99380			0.0000	4,438,357.80	318	2,156

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Future			13.97940		14.01640			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			13.98280		14.01990			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future			14.00000		14.03730			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future			14.00510		14.04250			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.01360		14.05100			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.03560		14.07330			0.0000	43,355,968.40	3,089	64,045
\$ / R	On	27/03/2019	Foreign Exchange Future			14.05080		14.08870			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.05420		14.09210			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.06100		14.09890			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.10160		14.14000			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.10840		14.14680			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.16100		14.20000			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.16610		14.20520			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.18510		14.22440			0.0000	56,740.40	4	18,719
\$ / R	On	20/06/2019	Foreign Exchange Future			14.19550		14.23480			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.20930		14.24880			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.21440		14.25400			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.21790		14.25750			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.26620		14.30630			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.26790		14.30810			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.28860		14.32900			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.31800		14.35870			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.32320		14.36400			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.32850		14.36930			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.34770		14.38870			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.37220		14.41340			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.37570		14.41690			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.42650		14.46810			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.47730		14.51950			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.48290		14.52510			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.50350		14.54590			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.53720		14.57990			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.54090		14.58360			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.59520		14.63840			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.65330		14.69690			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.67950		14.72330			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.71130		14.75540			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.76190		14.80640			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.82560		14.87050			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.84430		14.88940			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.93040		14.97620			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.02030		15.06680			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,109,767,867.00</b>	<b>79,936</b>	<b>1,012,941</b>
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			447.85860	472.462	25.48	0.9602	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			13.55860	4.162	25.48	0.0398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			876.42950	908.599	31.22	0.9969	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			2.12950	0.299	31.22	0.0031	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			17.19510	9.041	21.92	0.0731	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			444.59510	400.641	21.92	0.9269	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			94.28870	81.238	18.32	0.4166	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			183.38870	134.538	18.32	0.5834	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			890.96350	854.600	26.26	0.9900	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			1.86350	1.300	26.26	0.0100	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			254.46690	263.565	20.04	0.7774	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.01320	0.024	48.77	0.0001	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			914.23470	948.221	27.49	0.9888	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			3.33470	1.521	27.49	0.0112	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			113.83680	101.268	17.79	0.4912	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			436.13300	459.600	22.19	0.9123	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			25.23300	12.900	22.19	0.0877	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,421.00410	3,456.847	64.96	0.9994	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.10410	0.147	64.96	0.0006	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,810.91320	2,846.724	48.77	0.9999	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			63.56690	36.865	20.04	0.2226	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			31.35030	16.381	21.70	0.1090	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			392.25030	413.081	21.70	0.8910	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			934.03220	968.115	27.72	0.9896	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			3.13220	1.415	27.72	0.0104	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			152.93680	104.568	17.79	0.5088	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,554.13490	1,589.231	26.01	0.9958	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			1.73490	0.731	26.01	0.0042	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			112.15540	105.934	17.12	0.3807	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			178.67340	138.558	17.05	0.4682	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			179.37340	175.358	17.05	0.5318	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,403.75560	1,438.299	24.58	0.9919	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			3.05560	1.499	24.58	0.0081	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			9.48590	4.508	21.87	0.0242	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			1,010.18590	1,041.308	21.87	0.9758	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			58.45880	35.144	18.52	0.1595	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			459.15880	471.944	18.52	0.8405	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			261.45540	219.134	17.12	0.6193	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			635.72150	655.901	19.50	0.9042	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			36.72150	20.801	19.50	0.0958	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			291.32550	294.035	17.83	0.6769	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			117.97950	112.655	17.12	0.3841	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			122.32550	88.935	17.83	0.3231	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			772.62960	797.778	20.28	0.9390	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			23.62960	12.678	20.28	0.0610	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Call			445.80200	408.395	17.51	0.8140	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			44.80200	43.495	17.51	0.1860	0.00	0	25,000
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			268.97950	227.555	17.12	0.6159	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	11/12/2018	Foreign Exchange Option	13.86	Call		234.71840	193.635	16.75	0.5166	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		187.01840	182.035	16.75	0.4834	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		1,183.67610	1,214.797	21.35	0.9718	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		11.37610	6.397	21.35	0.0282	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		99.53030	93.782	16.51	0.3093	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		357.23030	315.382	16.51	0.6907	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,785.01880	1,819.901	24.39	0.9932	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		2.71880	1.501	24.39	0.0068	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		1,002.00390	1,030.142	20.68	0.9465	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		21.40390	13.342	20.68	0.0535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		290.70150	250.463	17.13	0.5654	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		284.59080	285.999	17.72	0.5813	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		197.29080	162.599	17.72	0.4187	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		27.85410	21.340	15.89	0.0922	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		690.55410	647.940	15.89	0.9078	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,108.16050	1,136.696	21.01	0.9500	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		20.86050	13.296	21.01	0.0500	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		73.34500	65.223	16.45	0.2202	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		486.04500	441.823	16.45	0.7798	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		958.44010	984.031	20.58	0.9259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		31.14010	20.631	20.58	0.0741	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,288.13520	1,250.892	20.52	0.9816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		5.43520	4.292	20.52	0.0184	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		2,013.25510	1,977.025	24.17	0.9981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		0.55510	0.425	24.17	0.0019	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		829.86470	789.231	16.60	0.9430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		17.16470	12.631	16.60	0.0570	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		2,163.03270	2,126.851	24.81	0.9988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		0.33270	0.251	24.81	0.0012	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		369.31410	374.706	18.20	0.6655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		152.01410	121.306	18.20	0.3345	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		1,913.47830	1,877.201	23.75	0.9973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		0.77830	0.601	23.75	0.0027	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		1,169.91210	1,132.147	19.52	0.9759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		7.21210	5.547	19.52	0.0241	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		743.03900	762.655	19.93	0.8699	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		55.73900	39.255	19.93	0.1301	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		751.73700	771.639	19.96	0.8728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		54.43700	38.238	19.96	0.1272	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		606.34110	621.524	19.34	0.8173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		79.04110	58.124	19.34	0.1827	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		717.08720	674.843	15.82	0.9188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		24.38720	18.243	15.82	0.0812	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		760.45730	780.643	19.98	0.8757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		53.15730	37.243	19.98	0.1243	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		876.15290	899.728	20.34	0.9081	0.00	0	700

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	14.75	Call			38.85290	26.328	20.34	0.0919	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,251.53100	1,282.166	21.42	0.9658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			14.23100	8.765	21.42	0.0342	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,761.75410	1,796.044	23.57	0.9892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			4.45410	2.644	23.57	0.0108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,893.53240	1,857.244	23.66	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.83240	0.644	23.66	0.0029	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,791.49290	1,825.890	23.71	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			4.19290	2.491	23.71	0.0102	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			169.10580	164.478	17.08	0.4195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			301.80580	261.078	17.08	0.5805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,813.78810	1,777.448	23.32	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			1.08810	0.848	23.32	0.0038	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,238.80980	1,201.369	20.11	0.9794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			6.10980	4.769	20.11	0.0206	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			296.21800	255.732	17.10	0.5729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			173.51800	169.132	17.10	0.4271	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			524.26490	480.075	16.34	0.8102	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			61.56490	53.475	16.34	0.1898	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,573.88590	1,607.306	22.67	0.9841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			6.58590	3.906	22.67	0.0159	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,593.61600	1,627.145	22.77	0.9847	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			6.31600	3.745	22.77	0.0153	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			517.40720	529.218	18.93	0.7714	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			100.10720	75.818	18.93	0.2286	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,714.21700	1,677.795	22.89	0.9947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.51700	1.195	22.89	0.0053	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			349.01860	306.642	16.90	0.6406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			136.31860	130.042	16.90	0.3594	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,117.63890	1,146.333	21.04	0.9512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			20.33890	12.933	21.04	0.0488	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,664.48910	1,628.017	22.68	0.9938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.78910	1.417	22.68	0.0062	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			342.87370	300.675	16.92	0.6331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			140.17370	134.075	16.92	0.3669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,089.64060	2,124.812	25.12	0.9942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			2.34060	1.412	25.12	0.0058	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			974.44560	935.347	17.85	0.9610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			11.74560	8.747	17.85	0.0390	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			533.22560	545.665	19.01	0.7804	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			95.92560	72.265	19.01	0.2196	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			831.17190	853.510	20.20	0.8966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			43.87190	30.110	20.20	0.1034	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			921.67220	946.400	20.47	0.9184	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			34.37220	23.000	20.47	0.0816	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			161.57920	129.920	18.09	0.3529	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		348.87920	353.320	18.09	0.6471	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		557.25600	570.625	19.12	0.7933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		89.95600	67.225	19.12	0.2067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		118.56030	91.716	18.64	0.2674	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		455.86030	465.116	18.64	0.7326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		318.98680	277.583	17.01	0.6031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		156.28680	150.983	17.01	0.3969	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		414.23650	370.527	16.68	0.7130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		101.53650	93.927	16.68	0.2870	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		2,000.07650	2,035.065	24.69	0.9932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		2.77650	1.665	24.69	0.0068	200,714.95	120,564	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		142.94900	113.200	18.31	0.3167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		390.24900	396.600	18.31	0.6833	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,554.16840	1,587.475	22.58	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		6.86840	4.075	22.58	0.0166	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,682.54220	1,716.508	23.19	0.9873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		5.24220	3.108	23.19	0.0127	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		630.12750	586.753	16.05	0.8783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		37.42750	30.153	16.05	0.1217	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		145.91600	115.846	18.27	0.3226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		383.21600	389.246	18.27	0.6774	93,858,109.49	241,128	115,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,648.17710	2,683.963	27.75	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		0.87710	0.563	27.75	0.0023	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		2,229.10740	2,264.503	25.77	0.9955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		1.80740	1.103	25.77	0.0045	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,940.41750	1,975.263	24.41	0.9924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		3.11750	1.863	24.41	0.0076	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,203.47590	1,233.475	21.28	0.9611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		16.17590	10.075	21.28	0.0389	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,702.33180	1,736.384	23.28	0.9878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		5.03180	2.984	23.28	0.0122	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		131.60530	103.146	18.46	0.2940	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		418.90530	426.546	18.46	0.7060	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,603.48550	1,637.067	22.81	0.9850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		6.18550	3.667	22.81	0.0150	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		12.51320	7.624	21.56	0.0301	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,299.81320	1,331.024	21.56	0.9699	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		47.16350	32.619	20.12	0.1108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		804.46350	826.019	20.12	0.8892	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		621.67770	578.209	16.07	0.8737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		38.97770	31.609	16.07	0.1263	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,821.24870	1,855.748	23.85	0.9904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		3.94870	2.348	23.85	0.0096	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		121.07170	93.905	18.60	0.2726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		448.37170	457.305	18.60	0.7274	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		1,465.61230	1,498.344	22.16	0.9800	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			8.31230	4.944	22.16	0.0200	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			877.80610	837.746	17.02	0.9499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			15.10610	11.146	17.02	0.0501	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			69.38260	50.202	19.56	0.1611	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			656.68260	673.602	19.56	0.8389	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			3,088.04430	3,123.828	30.67	0.9984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.74430	0.428	30.67	0.0016	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			361.51710	318.808	16.86	0.6554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			128.81710	122.208	16.86	0.3446	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			155.14660	124.119	18.16	0.3405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			362.44660	367.519	18.16	0.6595	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,888.01460	2,923.847	29.16	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.71460	0.447	29.16	0.0018	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,328.81070	2,364.331	26.24	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			1.51070	0.932	26.24	0.0038	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,199.20900	2,234.562	25.63	0.9952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			1.90900	1.162	25.63	0.0048	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,288.92210	2,324.396	26.06	0.9959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			1.62210	0.996	26.06	0.0041	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			10.99700	6.629	21.69	0.0265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,348.29700	1,380.029	21.69	0.9735	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			39.81220	27.047	20.31	0.0941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			867.11220	890.446	20.31	0.9059	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			9.66190	5.765	21.83	0.0233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,396.96190	1,429.165	21.83	0.9767	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			26.82290	17.511	20.74	0.0640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			1,014.12290	1,040.911	20.74	0.9360	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			3.17880	1.898	24.36	0.0078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,930.47880	1,965.299	24.36	0.9922	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			239.37110	201.973	17.35	0.4902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			226.67110	225.373	17.35	0.5098	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			67.88650	48.987	19.60	0.1577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			665.18650	682.387	19.60	0.8423	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			88.04350	65.621	19.16	0.2025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			565.34350	579.021	19.16	0.7975	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			967.67810	993.476	20.61	0.9277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			30.37810	20.076	20.61	0.0723	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			573.47000	587.451	19.19	0.8016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			86.17000	64.051	19.19	0.1984	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			106.69560	81.455	18.82	0.2426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			493.99560	504.855	18.82	0.7574	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,588.26790	2,624.016	27.47	0.9975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.96790	0.616	27.47	0.0025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			940.01880	965.185	20.53	0.9222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			32.71880	21.785	20.53	0.0778	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,692.43570	1,726.445	23.24	0.9875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			5.13570	3.045	23.24	0.0125	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			17.02360	10.652	21.23	0.0409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,184.32360	1,214.051	21.23	0.9591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			16.59470	10.360	21.26	0.0399	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,193.89470	1,223.759	21.26	0.9601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			17.46350	10.952	21.20	0.0419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,174.76350	1,204.351	21.20	0.9581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			964.74190	925.558	17.77	0.9601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			12.04190	8.958	17.77	0.0399	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,039.87240	2,074.946	24.88	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			2.57240	1.547	24.88	0.0063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			4.03110	3.292	21.61	0.0139	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,416.73110	1,379.892	21.61	0.9861	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,272.92770	2,236.771	25.29	0.9992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.22770	0.171	25.29	0.0008	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,328.08710	3,363.813	32.48	0.9985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.78710	0.413	32.48	0.0015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			13.31160	9.861	17.44	0.0441	1,188,941.89	120,564	89,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			926.01160	886.461	17.44	0.9559	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			22.27080	16.383	15.78	0.0743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			734.97080	692.983	15.78	0.9257	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,004.80120	1,031.397	20.72	0.9344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			27.50120	17.997	20.72	0.0656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,535.43700	1,498.801	22.12	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.73700	2.201	22.12	0.0094	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			254.80000	254.803	17.53	0.5462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			217.50000	181.403	17.53	0.4538	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			178.00150	173.863	17.13	0.4346	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,397.23190	1,426.451	21.60	0.9575	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			20.03190	13.051	21.60	0.0425	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			240.90390	207.560	17.65	0.4501	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			298.10390	300.960	17.65	0.5499	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			43.96890	31.861	20.54	0.0950	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			1,021.16890	1,045.261	20.54	0.9050	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			137.13640	112.195	18.73	0.2787	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			514.33640	525.594	18.73	0.7213	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			275.48100	240.283	17.38	0.5003	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			252.68100	253.683	17.38	0.4997	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			38.30310	33.675	16.40	0.1140	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			762.80310	721.975	16.40	0.8860	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			888.41560	909.851	20.21	0.8668	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			62.91560	48.151	20.21	0.1332	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			678.62410	637.424	16.55	0.8463	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			54.12410	49.124	16.55	0.1537	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			810.00790	829.790	19.97	0.8435	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			74.50790	58.090	19.97	0.1565	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			195.09890	172.112	18.12	0.3413	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			503.79890	517.112	18.12	0.6587	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			64.68970	53.541	20.16	0.1271	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,083.38970	1,108.541	20.16	0.8729	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			971.77880	935.119	16.50	0.9104	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			30.47880	30.119	16.50	0.0896	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			482.76490	495.489	18.03	0.6456	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			204.06490	180.489	18.03	0.3544	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			236.34480	240.120	16.92	0.4322	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			377.64480	345.120	16.92	0.5678	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,640.72850	3,676.699	28.53	0.9955	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			2.02850	1.699	28.53	0.0045	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,990.96200	3,026.801	24.60	0.9945	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			2.26200	1.801	24.60	0.0055	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			23.84710	24.140	16.52	0.0726	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,068.54710	1,032.440	16.52	0.9274	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			583.75920	599.067	18.37	0.6900	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			180.15920	159.067	18.37	0.3100	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			528.85990	494.245	16.59	0.6876	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			152.45990	154.245	16.59	0.3124	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			309.87780	316.867	17.12	0.4994	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			326.27780	296.867	17.12	0.5006	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			186.66830	189.895	16.56	0.3499	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			499.76830	466.595	16.56	0.6501	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			824.92270	845.075	19.04	0.7772	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			128.02270	111.775	19.04	0.2228	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			432.59190	443.543	17.51	0.5849	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			265.69190	240.243	17.51	0.4151	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			497.42870	510.275	17.62	0.5990	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			274.02870	250.475	17.62	0.4010	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			706.63840	723.968	18.43	0.7005	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			194.93840	175.868	18.43	0.2995	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			16.99050	15.988	15.27	0.0467	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,328.69050	1,291.188	15.27	0.9533	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			413.97600	424.658	17.12	0.5162	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			377.47600	351.658	17.12	0.4838	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			57.16950	57.773	15.70	0.1227	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,099.16950	1,063.173	15.70	0.8773	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,045.28160	1,067.005	19.20	0.7737	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			157.28160	142.405	19.20	0.2263	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,561.26460	1,588.345	20.56	0.8715	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			85.06460	75.445	20.56	0.1285	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			660.94090	676.597	18.01	0.6374	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			274.74090	253.697	18.01	0.3626	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			332.51830	309.073	17.56	0.4232	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			538.71830	551.973	17.56	0.5768	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	31/01/2019	Foreign Exchange Option	12.79	Put			38.78980	39.059	15.61	0.0887	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,242.58980	1,206.159	15.61	0.9113	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			315.41310	292.641	17.69	0.4057	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			571.61310	585.541	17.69	0.5943	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,258.86960	1,283.256	19.81	0.8201	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			122.66960	110.356	19.81	0.1799	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,059.97420	1,024.187	15.77	0.8628	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			66.17420	67.087	15.77	0.1372	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,245.03420	1,268.237	19.65	0.7875	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			161.43420	147.637	19.65	0.2125	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			668.35810	683.351	17.94	0.6043	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			338.25810	316.150	17.94	0.3957	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			505.35650	516.970	17.22	0.5060	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			472.65650	446.970	17.22	0.4940	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,145.09140	1,110.078	15.91	0.8321	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			102.59140	104.978	15.91	0.1679	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,402.19640	1,425.995	19.93	0.7894	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			174.69640	161.095	19.93	0.2106	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			807.87890	824.250	18.27	0.6342	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			330.37890	309.350	18.27	0.3658	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			73.10270	74.902	15.81	0.1287	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,285.60270	1,250.002	15.81	0.8713	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			434.52420	410.005	17.57	0.4560	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			592.02420	604.905	17.57	0.5440	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,716.31870	1,742.680	20.65	0.8402	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			128.81870	117.780	20.65	0.1598	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			416.37800	392.413	17.68	0.4410	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			623.87800	637.313	17.68	0.5590	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			724.90800	739.887	17.99	0.5933	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			385.90800	363.487	17.99	0.4067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			556.83020	530.369	17.33	0.5149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			533.53020	544.769	17.33	0.4851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,291.57540	2,253.808	17.49	0.9670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			18.27540	18.208	17.49	0.0330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,040.46540	2,002.937	16.95	0.9518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			27.16540	27.337	16.95	0.0482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			252.55020	258.013	16.37	0.3032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			875.85020	843.614	16.37	0.6968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,584.72840	2,546.840	18.12	0.9791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.42840	11.240	18.12	0.0209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,745.54920	3,707.812	21.43	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.24920	2.212	21.43	0.0041	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,349.95500	2,312.153	17.62	0.9699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			16.65500	16.553	17.62	0.0301	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			807.27110	823.270	18.22	0.6019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			400.57110	378.870	18.22	0.3981	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,393.47010	1,357.698	15.80	0.8713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			80.17010	82.098	15.80	0.1287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			701.88220	672.371	16.85	0.6052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			378.58220	386.771	16.85	0.3948	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,164.39910	1,185.101	19.23	0.7073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			277.69910	260.701	19.23	0.2927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,358.77610	1,381.460	19.74	0.7499	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			232.07610	217.060	19.74	0.2501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			869.57370	837.418	16.38	0.6938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			256.27370	261.818	16.38	0.3062	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,569.85780	1,594.389	20.27	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			193.15780	179.989	20.27	0.2122	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			686.68830	700.717	17.85	0.5554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			459.98830	436.317	17.85	0.4446	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,646.89660	1,672.096	20.43	0.8005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			180.19660	167.696	20.43	0.1995	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,653.04270	1,616.328	16.10	0.9148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			49.74270	50.728	16.10	0.0852	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			645.43080	617.013	17.02	0.5717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			432.13080	441.413	17.02	0.4283	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,615.99520	1,579.399	16.01	0.9101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			52.69520	53.799	16.01	0.0899	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			625.85170	597.840	17.09	0.5596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			452.55170	462.240	17.09	0.4404	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,334.00450	1,356.451	19.68	0.7449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			237.30450	222.051	19.68	0.2551	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,066.93640	3,099.566	23.25	0.9279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			60.23640	55.166	23.25	0.0721	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			413.08100	390.948	18.14	0.4081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			779.78100	795.348	18.14	0.5919	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,197.86120	1,162.999	15.97	0.8188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			124.56120	127.399	15.97	0.1812	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,277.62940	1,242.356	15.90	0.8419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			104.32940	106.756	15.90	0.1581	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			579.07910	552.098	17.25	0.5296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			505.77910	516.498	17.25	0.4704	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			467.09880	443.206	17.81	0.4500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			673.79880	687.606	17.81	0.5500	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			385.46430	364.301	18.33	0.3858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			842.16430	858.701	18.33	0.6142	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,578.36920	1,602.976	20.29	0.7893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			191.66920	178.577	20.29	0.2107	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,076.59970	3,109.257	23.27	0.9283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			59.89970	54.857	23.27	0.0717	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			308.70560	290.463	18.93	0.3206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,055.40560	1,074.863	18.93	0.6794	0.00	0	4,145

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,954.67140	1,982.196	21.04	0.8429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		137.97140	127.796	21.04	0.1571	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,474.75120	3,508.375	24.23	0.9426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		48.05120	43.975	24.23	0.0574	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		442.66540	419.546	17.95	0.4313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		719.36540	733.946	17.95	0.5687	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,751.03540	1,777.080	20.64	0.8162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		164.33540	152.680	20.64	0.1838	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,608.63650	2,639.676	22.27	0.9029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		81.93650	75.276	22.27	0.0971	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		376.67780	355.830	18.39	0.3786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		863.37780	880.230	18.39	0.6214	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,171.99130	2,200.871	21.46	0.8667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		115.29130	106.471	21.46	0.1333	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,261.46970	1,226.274	15.91	0.8374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		108.16970	110.674	15.91	0.1626	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		394.46020	372.974	18.27	0.3931	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		821.16020	837.374	18.27	0.6069	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,053.72080	2,081.888	21.23	0.8543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		127.02080	117.488	21.23	0.1457	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,105.65970	1,071.351	16.05	0.7891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		152.35970	155.751	16.05	0.2109	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,883.28190	1,910.313	20.90	0.8341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		146.58190	135.913	20.90	0.1659	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		933.83580	900.869	16.23	0.7237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		220.53580	225.268	16.23	0.2763	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,010.36010	976.735	16.14	0.7546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		187.06010	191.135	16.14	0.2454	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,402.66640	2,432.771	21.89	0.8875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		95.96640	88.371	21.89	0.1125	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		728.82820	698.834	16.77	0.6206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		355.52820	363.234	16.77	0.3794	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		306.37280	288.222	18.96	0.3185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,063.07280	1,082.622	18.96	0.6815	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		739.83180	709.649	16.74	0.6267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		346.53180	354.049	16.74	0.3733	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		328.06600	309.080	18.77	0.3376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		994.76600	1,013.479	18.77	0.6624	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		304.05870	285.999	18.98	0.3165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,070.75870	1,090.399	18.98	0.6835	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		680.90550	651.790	16.91	0.5930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		397.60550	406.190	16.91	0.4070	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,009.01380	3,041.479	23.11	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		62.31380	57.079	23.11	0.0746	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,086.26560	3,118.949	23.29	0.9287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		59.56560	54.549	23.29	0.0713	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,212.13940	3,245.157	23.60	0.9336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			55.43940	50.756	23.60	0.0664	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			561.21900	534.654	17.31	0.5178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			527.91900	539.054	17.31	0.4822	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,964.35410	3,998.860	25.39	0.9553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			37.65410	34.460	25.39	0.0447	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,355.98750	4,391.144	25.97	0.9648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			29.28750	26.744	25.97	0.0352	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			246.30520	230.650	19.57	0.2636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,293.00520	1,315.050	19.57	0.7364	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			233.80470	218.710	19.72	0.2517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,350.50470	1,373.110	19.72	0.7483	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,960.82010	2,993.142	22.99	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			64.12010	58.742	22.99	0.0768	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,951.18930	2,983.482	22.97	0.9228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			64.48930	59.082	22.97	0.0772	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			244.47510	228.902	19.59	0.2619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,301.17510	1,323.301	19.59	0.7381	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			717.95190	688.152	16.80	0.6144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			364.65190	372.552	16.80	0.3856	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,589.81090	2,620.770	22.24	0.9016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			83.11090	76.371	22.24	0.0984	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			261.49260	245.178	19.40	0.2778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,228.19260	1,249.578	19.40	0.7222	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,280.08000	3,313.264	23.76	0.9361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			53.38000	48.864	23.76	0.0639	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			814.56720	783.189	16.53	0.6665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			291.26720	297.589	16.53	0.3335	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,158.96430	1,124.325	16.00	0.8067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			135.66430	138.725	16.00	0.1933	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,328.42530	2,358.157	21.75	0.8812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			101.72530	93.757	21.75	0.1188	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,612.53920	1,637.446	20.36	0.7950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			185.83920	173.046	20.36	0.2050	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,083.23570	1,049.077	16.07	0.7813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			159.93570	163.477	16.07	0.2187	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			844.79630	812.981	16.45	0.6817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			271.49630	277.381	16.45	0.3183	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			785.16430	754.236	16.61	0.6512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			311.86430	318.637	16.61	0.3488	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			351.51160	331.609	18.58	0.3576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			928.21160	946.009	18.58	0.6424	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			250.01060	234.192	19.53	0.2671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,276.71060	1,298.591	19.53	0.7329	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			954.18950	921.025	16.20	0.7323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			210.88950	215.425	16.20	0.2677	0.00	0	135,043

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,629.69490	1,654.748	20.39	0.7977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		182.99490	170.348	20.39	0.2023	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,901.07590	1,928.231	20.93	0.8364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		144.37590	133.831	20.93	0.1636	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,188.19720	1,209.159	19.29	0.7130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		271.49720	254.759	19.29	0.2870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		496.62610	471.840	17.64	0.4720	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		623.32610	636.240	17.64	0.5280	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,035.63910	2,063.692	21.19	0.8523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		128.93910	119.292	21.19	0.1477	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		409.91980	387.895	18.16	0.4056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		786.61980	802.295	18.16	0.5944	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		311.05420	292.723	18.91	0.3227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,047.75420	1,067.123	18.91	0.6773	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,196.16310	1,217.211	19.32	0.7148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		269.46310	252.811	19.32	0.2852	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		907.73380	875.084	16.29	0.7118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		234.43380	239.484	16.29	0.2882	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		419.48240	397.132	18.10	0.4132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		766.18240	781.532	18.10	0.5868	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,040.12460	1,059.401	18.89	0.6752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		313.42460	295.001	18.89	0.3248	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,375.36350	1,398.202	19.78	0.7532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		228.66350	213.802	19.78	0.2468	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		650.40260	621.885	17.01	0.5747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		427.10260	436.285	17.01	0.4253	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		210.84920	196.822	20.02	0.2296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,467.54920	1,491.221	20.02	0.7704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		213.97050	199.793	19.97	0.2326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,450.67050	1,474.194	19.97	0.7674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,527.02090	1,551.200	20.16	0.7808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		200.32090	186.800	20.16	0.2192	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		212.40350	198.301	19.99	0.2311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,459.10350	1,482.701	19.99	0.7689	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		610.32330	583.233	17.31	0.5343	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		521.62330	532.433	17.31	0.4657	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		423.31800	401.645	18.30	0.4028	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		834.61800	850.845	18.30	0.5972	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		38.66600	38.689	16.54	0.0640	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,917.36600	1,879.489	16.54	0.9360	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,560.88420	1,585.319	20.23	0.7692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		222.98420	209.519	20.23	0.2308	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		534.15980	509.560	17.72	0.4805	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		642.05980	655.360	17.72	0.5195	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,870.45160	1,896.937	20.85	0.8164	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		172.55160	161.137	20.85	0.1836	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			138.60210	141.568	16.04	0.1884	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,230.70210	1,195.768	16.04	0.8116	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			958.44390	976.244	18.66	0.6337	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			380.54390	360.444	18.66	0.3663	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			515.26210	491.159	17.82	0.4673	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			673.16210	686.959	17.82	0.5327	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			154.49470	157.743	16.07	0.2020	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,203.39470	1,168.743	16.07	0.7980	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,265.24850	1,286.226	19.33	0.6758	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			365.24850	347.826	19.33	0.3242	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,116.44250	1,135.764	18.91	0.6363	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			423.24250	404.164	18.91	0.3637	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			612.78640	588.381	17.83	0.4889	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			173.92070	177.357	16.12	0.2029	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			685.53640	699.072	17.74	0.4993	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,027.75870	2,054.338	20.89	0.7989	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			214.55870	202.738	20.89	0.2011	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			154.73480	157.805	16.06	0.1859	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,381.53480	1,346.205	16.06	0.8141	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,320.72070	1,285.757	16.12	0.7971	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			715.98640	729.981	17.83	0.5111	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,729.72900	1,754.025	20.36	0.7568	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			266.52900	252.425	20.36	0.2432	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			328.13680	335.682	16.58	0.3196	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			984.93680	954.082	16.58	0.6804	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			632.33640	607.472	17.74	0.5007	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,893.30480	1,918.175	20.49	0.7490	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			303.30480	289.175	20.49	0.2510	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			723.28500	697.974	17.77	0.5167	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			723.28500	736.974	17.77	0.4833	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,270.36640	1,290.662	19.16	0.6396	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			460.36640	441.662	19.16	0.3604	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,199.34920	2,226.271	21.00	0.7886	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			249.34920	237.271	21.00	0.2114	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			703.24570	678.344	17.86	0.5058	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			753.24570	767.344	17.86	0.4942	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			245.67770	250.256	16.33	0.2419	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,305.67770	1,271.256	16.33	0.7581	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,406.05400	1,370.866	16.22	0.7872	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			206.05400	209.866	16.22	0.2128	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			60.21830	60.685	15.85	0.0792	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,125.41830	2,086.785	15.85	0.9208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,542.53070	3,503.004	17.43	0.9880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.13070	7.904	17.43	0.0120	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,024.88280	1,986.526	15.84	0.9013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			80.48280	81.426	15.84	0.0987	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		978.76780	995.536	18.43	0.5529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		836.74100	851.639	18.07	0.5099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		473.94580	455.486	19.32	0.3573	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		697.38880	673.074	18.09	0.4881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		842.98880	857.974	18.09	0.5119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		693.65690	669.429	18.10	0.4861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		849.25690	864.329	18.10	0.5139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		701.14100	676.739	18.07	0.4901	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		219.25280	223.607	16.26	0.2162	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		606.73230	584.622	18.52	0.4377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		1,012.33230	1,029.522	18.52	0.5623	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,867.75040	3,900.373	24.22	0.8900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		132.15040	125.473	24.22	0.1100	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,349.54580	1,370.386	19.32	0.6427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		860.00910	832.328	17.45	0.5704	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		874.53110	889.946	18.17	0.5219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		678.93110	655.046	18.17	0.4781	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,074.79350	2,101.032	20.76	0.7600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		299.19350	286.132	20.76	0.2400	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,443.65280	1,408.707	16.26	0.7838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		377.69760	362.229	20.11	0.2937	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		907.33180	878.794	17.29	0.5925	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		562.93180	573.694	17.29	0.4075	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,760.23250	1,784.485	20.23	0.7152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		364.63250	349.585	20.23	0.2848	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		615.60910	627.228	17.45	0.4296	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		213.83440	218.076	16.24	0.2123	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,007.39970	2,033.239	20.65	0.7512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		311.79970	298.339	20.65	0.2488	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		931.89290	902.928	17.21	0.6036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		537.49290	547.828	17.21	0.3964	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,703.29760	1,727.130	20.11	0.7063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		331.83760	317.763	20.48	0.2626	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,275.88350	1,242.400	16.46	0.7346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		291.48350	297.300	16.46	0.2654	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,143.93330	1,162.667	18.83	0.5965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		548.33330	527.767	18.83	0.4035	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,458.23440	1,423.176	16.24	0.7877	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		623.16780	600.636	18.43	0.4471	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		256.71210	261.832	16.37	0.2424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,351.11210	1,316.932	16.37	0.7576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,632.78770	1,596.501	16.07	0.8305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		158.38770	161.401	16.07	0.1695	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,907.43760	1,932.663	20.48	0.7374	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,078.94560	1,096.741	18.65	0.5749	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		593.74560	572.241	18.65	0.4251	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,160.24610	3,192.336	22.57	0.8542	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		175.04610	167.836	22.57	0.1458	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,046.21800	2,071.258	20.67	0.7438	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		335.01800	320.558	20.67	0.2562	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		803.21700	777.595	17.83	0.5291	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		754.41700	768.295	17.83	0.4709	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,352.29270	2,379.398	21.17	0.7804	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		281.09270	268.698	21.17	0.2196	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		231.99760	236.462	16.28	0.2190	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,480.79760	1,445.762	16.28	0.7810	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,412.57830	1,433.823	19.42	0.6426	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		491.37830	473.123	19.42	0.3574	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		782.84580	757.614	17.91	0.5190	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		784.04580	798.314	17.91	0.4810	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		291.23340	296.742	16.43	0.2566	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,355.23340	1,321.142	16.43	0.7434	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,456.84700	2,484.771	21.32	0.7872	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		274.34700	262.671	21.32	0.2128	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,193.16050	1,161.189	16.68	0.6895	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		385.66050	393.289	16.68	0.3105	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,205.34710	2,231.644	20.82	0.7373	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		371.64710	357.844	20.82	0.2627	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		892.54330	866.198	17.84	0.5418	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		786.24330	799.998	17.84	0.4582	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,511.49430	2,539.293	21.30	0.7712	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		815.67180	829.816	17.92	0.4676	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		317.79430	305.493	21.30	0.2288	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		260.13730	265.292	16.35	0.2241	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,566.43730	1,531.491	16.35	0.7759	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,562.03140	1,584.092	19.64	0.6438	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		528.33140	510.292	19.64	0.3562	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		871.97180	846.016	17.92	0.5324	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		337.31860	343.995	16.57	0.2690	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,405.41860	1,371.895	16.57	0.7310	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,384.60440	2,411.466	21.05	0.7485	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		363.60440	350.066	21.05	0.2515	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		967.35370	983.435	18.28	0.5036	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		816.35370	792.035	18.28	0.4964	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,370.74080	2,397.303	20.98	0.7350	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		399.44080	385.303	20.98	0.2650	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		971.58830	945.293	17.88	0.5521	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		812.88830	827.293	17.88	0.4479	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,686.52050	2,714.748	21.46	0.7672	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		345.22050	332.748	21.46	0.2328	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		284.82150	290.140	16.41	0.2276	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,643.52150	1,608.140	16.41	0.7724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,715.97440	1,738.787	19.86	0.6478	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			554.67440	536.787	19.86	0.3522	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			950.85750	924.900	17.96	0.5433	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			842.15750	856.900	17.96	0.4567	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			382.31990	389.230	16.65	0.2788	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,456.31990	1,422.430	16.65	0.7212	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,804.38040	4,838.857	24.85	0.8810	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			173.68040	167.357	24.85	0.1190	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,039.91070	2,002.994	15.42	0.8566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			151.21070	155.294	15.42	0.1434	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,997.46920	2,021.685	20.32	0.6779	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			516.16920	499.385	20.32	0.3221	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,115.80610	1,087.727	17.50	0.5981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			454.93630	462.823	16.82	0.3073	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,387.60370	1,354.549	16.83	0.6909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			458.90370	466.849	16.83	0.3091	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			450.98470	458.817	16.81	0.3055	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,135.26420	4,170.698	24.08	0.8450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			233.96420	228.398	24.08	0.1550	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,039.49900	1,012.608	17.76	0.5680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			790.79900	804.908	17.76	0.4320	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,393.63630	1,360.523	16.82	0.6927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			215.33340	209.437	24.76	0.1414	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,144.09510	1,115.599	17.40	0.6089	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			665.39510	677.899	17.40	0.3911	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,091.45460	5,126.502	24.76	0.8903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			160.15460	154.202	24.76	0.1097	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,399.68470	1,366.517	16.81	0.6945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			217.14870	212.232	24.72	0.1431	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,061.36130	1,034.121	17.69	0.5767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			762.66130	776.421	17.69	0.4233	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			624.13500	605.096	19.59	0.3793	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,615.43500	1,637.396	19.59	0.6207	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,496.63340	4,531.737	24.76	0.8586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			274.32430	267.240	22.85	0.1828	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			960.68200	935.092	18.06	0.5353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			901.98200	917.392	18.06	0.4647	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,306.04340	4,341.833	24.42	0.8515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			224.74340	219.533	24.42	0.1485	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,458.44870	4,494.532	24.72	0.8569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,752.91060	1,775.938	19.86	0.6428	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,796.11810	3,830.758	23.40	0.8306	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			254.81810	248.458	23.40	0.1694	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,009.68750	983.279	17.87	0.5558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			830.98750	845.579	17.87	0.4442	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,525.62430	3,559.540	22.85	0.8172	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	17.85	Call			259.94000	253.388	23.25	0.1730	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			816.35770	792.991	18.62	0.4722	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,147.65770	1,165.291	18.62	0.5278	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,745.17590	1,768.144	19.85	0.6416	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			583.87590	565.844	19.85	0.3584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			581.61060	563.638	19.86	0.3572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			697.10610	710.027	17.50	0.4019	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,149.72480	3,180.909	22.08	0.7952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			308.42480	298.609	22.08	0.2048	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,652.19560	3,610.872	15.73	0.9828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			13.49560	13.172	15.73	0.0172	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,721.24000	3,755.688	23.25	0.8270	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,049.39220	1,022.813	17.86	0.5618	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			835.99220	850.613	17.86	0.4382	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,849.44640	2,878.595	21.58	0.7628	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			372.84640	360.795	21.58	0.2372	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,028.48210	1,002.239	17.94	0.5534	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			865.08210	880.039	17.94	0.4466	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			307.62430	313.242	16.46	0.2298	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,721.02430	1,685.442	16.46	0.7702	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,851.12920	1,874.751	20.00	0.6488	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			584.52920	566.951	20.00	0.3512	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			429.32210	415.547	21.08	0.2689	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,515.92210	2,543.346	21.08	0.7311	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			422.28820	429.744	16.76	0.2857	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,509.18820	1,475.444	16.76	0.7143	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,125.83860	1,098.829	17.86	0.5706	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			857.73860	872.329	17.86	0.4294	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,021.09610	3,050.228	21.71	0.7597	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			399.19610	386.728	21.71	0.2403	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,104.73050	1,078.073	17.93	0.5626	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			326.49700	335.890	16.52	0.2316	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,009.52260	2,033.835	20.20	0.6527	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			607.62260	590.335	20.20	0.3473	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			886.63050	901.573	17.93	0.4374	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,686.48070	2,714.116	21.23	0.7301	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			454.58070	440.616	21.23	0.2699	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			466.95710	475.218	16.86	0.2946	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,545.05710	1,511.718	16.86	0.7054	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,794.59700	1,762.390	16.52	0.7684	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,831.05710	2,858.822	21.35	0.7279	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			480.55710	466.122	21.35	0.2721	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,196.79440	1,168.870	17.86	0.5783	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			877.29440	891.570	17.86	0.4217	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,166.55950	3,195.745	21.82	0.7558	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			906.01790	920.639	17.93	0.4294	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			426.05950	413.046	21.82	0.2442	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			342.47170	351.543	16.47	0.2317	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,861.97170	1,828.843	16.47	0.7683	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,142.71800	2,166.836	20.33	0.6544	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			632.21800	614.136	20.33	0.3456	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,175.51790	1,147.939	17.93	0.5706	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			508.21720	517.518	16.93	0.3004	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,593.31720	1,560.418	16.93	0.6996	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,495.67410	1,464.110	17.17	0.6660	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			609.77410	620.610	17.17	0.3340	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,270.40950	3,300.062	21.97	0.7557	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			436.30950	423.562	21.97	0.2443	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,662.32360	5,696.419	24.47	0.8767	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			208.22360	199.919	24.47	0.1233	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,728.01970	2,685.710	14.07	0.9268	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			72.11970	72.210	14.07	0.0732	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			710.91530	692.008	20.05	0.3752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,975.01530	1,998.508	20.05	0.6248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			708.61470	689.763	20.06	0.3742	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,982.71470	2,006.263	20.06	0.6258	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			713.22530	694.263	20.03	0.3763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,967.32530	1,990.763	20.03	0.6237	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,984.21040	3,012.754	21.55	0.7237	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			514.11040	499.954	21.55	0.2763	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,278.87900	1,250.880	17.92	0.5866	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			898.97900	913.680	17.92	0.4134	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,320.32880	3,350.263	22.02	0.7500	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			927.57200	942.611	18.00	0.4207	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			460.22880	447.463	22.02	0.2500	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			359.95540	369.002	16.48	0.2314	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,939.85540	1,906.201	16.48	0.7686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,292.27850	2,317.263	20.54	0.6550	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			662.17850	644.463	20.54	0.3450	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,257.47200	1,229.811	18.00	0.5793	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			550.70080	560.238	17.06	0.3055	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,644.30080	1,611.138	17.06	0.6945	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			590.90730	601.203	17.17	0.3101	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,689.30730	1,656.403	17.17	0.6899	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			630.69800	641.759	17.26	0.3139	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,737.59800	1,705.059	17.26	0.6861	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			963.20500	942.158	19.82	0.4349	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,869.90500	1,892.658	19.82	0.5651	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			968.70310	947.556	19.80	0.4369	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,855.40310	1,878.056	19.80	0.5631	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			965.94910	944.852	19.81	0.4359	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,862.64910	1,885.352	19.81	0.5641	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	02/04/2020	Foreign Exchange Option	13.64	Put			670.94420	682.662	17.37	0.3172	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,786.34420	1,753.962	17.37	0.6828	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,824.85890	1,792.070	17.45	0.6794	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			708.45890	720.170	17.45	0.3206	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			748.76490	761.829	17.55	0.3228	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,879.26490	1,847.429	17.55	0.6772	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,301.06800	1,276.721	19.31	0.5118	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,581.66800	1,602.421	19.31	0.4882	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,297.63420	1,273.332	19.32	0.5108	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,588.23420	1,609.032	19.32	0.4892	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,304.51270	1,280.113	19.30	0.5129	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,575.11270	1,595.813	19.30	0.4871	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,727.90760	1,749.892	19.51	0.4956	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,334.10760	1,310.292	19.51	0.5044	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,443.84110	1,419.580	19.47	0.5190	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,727.04110	1,749.280	19.47	0.4810	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,440.42140	1,416.202	19.48	0.5180	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,733.62140	1,755.902	19.48	0.4820	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,447.27080	1,422.959	19.46	0.5199	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,720.47080	1,742.659	19.46	0.4801	0.00	0	0
<b>Total \$ / R Option</b>												<b>95,247,766.32</b>	<b>482,256</b>	<b>8,550,405</b>
<b>Total \$ / R</b>												<b>1,205,015,633.32</b>	<b>562,192</b>	<b>9,563,346</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.87660		13.91270			0.0000	0.00	0	429
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.03560		14.07330			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.18510		14.22440			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.34770		14.38870			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.50350		14.54590			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>439</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			176,175.41160	179,604.367	23.57	0.9892	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			445.41160	264.367	23.57	0.0108	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			1,251.31850	762.393	21.56	0.0301	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			129,981.31850	133,102.393	21.56	0.9699	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			1,219.44230	741.390	21.58	0.0294	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			130,949.44230	134,081.390	21.58	0.9706	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			1,283.97100	783.984	21.53	0.0309	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			129,013.97100	132,123.984	21.53	0.9691	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			57,008.91700	54,331.414	17.28	0.5237	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			51,678.91700	52,771.414	17.28	0.4763	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			56,564.07530	53,896.920	17.30	0.5208	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			52,234.07530	53,336.920	17.30	0.4792	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			56,121.90320	53,465.425	17.31	0.5178	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			52,791.90320	53,905.425	17.31	0.4822	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			70,114.10410	67,673.872	18.07	0.4901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			83,674.10410	85,163.872	18.07	0.5099	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			69,738.87850	67,307.356	18.09	0.4881	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			84,298.87850	85,797.356	18.09	0.5119	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			69,365.68840	66,942.866	18.10	0.4861	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			84,925.68840	86,432.866	18.10	0.5139	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			82,661.80780	80,305.883	18.58	0.4769	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			112,791.80780	114,535.883	18.58	0.5231	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			82,318.23930	79,968.915	18.59	0.4753	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			113,448.23930	115,198.915	18.59	0.5247	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			81,976.23010	79,633.497	18.61	0.4737	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			114,106.23010	115,863.497	18.61	0.5263	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			130,897.00200	127,988.874	17.64	0.6080	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			79,307.00200	80,638.874	17.64	0.3920	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			131,819.81850	128,897.689	17.61	0.6111	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			78,229.81850	79,547.689	17.61	0.3889	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			131,357.81590	128,442.687	17.63	0.6096	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			78,767.81590	80,092.687	17.63	0.3904	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>439</b>
£ / R	On	30/11/2018	Foreign Exchange Future			17.79410	17.82040		0.0000		0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			17.83450	17.86120		0.0000		101,424,801.50	5,687	417,890	
£ / R	On	31/01/2019	Foreign Exchange Future			17.98740	18.01530		0.0000		0.00	0	23	
£ / R	On	18/03/2019	Foreign Exchange Future			18.12820	18.15720		0.0000		1,994,102.00	110	11,650	
£ / R	On	29/03/2019	Foreign Exchange Future			18.16190	18.19110		0.0000		0.00	0	24	
£ / R	On	14/06/2019	Foreign Exchange Future			18.40290	18.43340		0.0000		0.00	0	5,301	
£ / R	On	16/09/2019	Foreign Exchange Future			18.70380	18.73600		0.0000		0.00	0	9,895	
£ / R	On	13/12/2019	Foreign Exchange Future			18.99200	19.02510		0.0000		0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.31590	19.34990		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>103,418,903.50</b>	<b>5,797</b>	<b>444,796</b>
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,641.57300	1,666.262	29.90	0.9978	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		1.97300	0.362	29.90	0.0022	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,459.78070	1,481.658	21.02	0.9524	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		20.98070	16.158	21.02	0.0476	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		3,141.05120	3,167.161	28.09	0.9952	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		2.25120	1.661	28.09	0.0048	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		191.52000	160.538	17.61	0.3496	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		450.32000	446.038	17.61	0.6504	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		188.11340	157.375	17.62	0.3445	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		456.91340	452.875	17.62	0.6555	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		194.97400	163.751	17.60	0.3547	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		443.77400	439.251	17.60	0.6453	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		1,024.90610	1,036.517	17.43	0.7095	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		250.20610	233.917	17.43	0.2905	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			759.04510	767.000	16.84	0.5217	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			764.85070	772.899	16.85	0.5240	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			620.45820	599.321	16.83	0.4806	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			753.25820	761.121	16.83	0.5194	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			325.78260	312.943	17.55	0.2957	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,358.58260	1,374.744	17.55	0.7043	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			616.24510	595.200	16.84	0.4783	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			155.71680	149.596	18.51	0.1600	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			757.25220	733.508	16.73	0.5489	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			600.05220	605.308	16.73	0.4511	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,340.28510	3,368.454	19.62	0.9319	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			57.48510	56.654	19.62	0.0681	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			612.05070	591.099	16.85	0.4760	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,021.91080	2,043.545	18.36	0.8201	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			179.11080	171.745	18.36	0.1799	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,178.51680	2,201.396	18.51	0.8400	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			662.89690	669.410	16.80	0.4644	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			763.99690	741.310	16.80	0.5356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			848.76760	831.141	17.21	0.4870	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,045.36760	1,058.241	17.21	0.5130	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			844.67220	827.116	17.21	0.4853	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,051.27220	1,064.216	17.21	0.5147	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			852.87400	835.182	17.20	0.4887	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,039.47400	1,052.282	17.20	0.5113	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,151.73000	1,125.396	17.55	0.5171	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,225.73000	1,231.596	17.55	0.4829	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,147.49510	1,121.214	17.56	0.5158	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,231.49510	1,237.414	17.56	0.4842	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,143.26680	1,117.046	17.57	0.5144	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,237.26680	1,243.246	17.57	0.4856	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,050.29630	1,024.632	18.32	0.4330	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,975.19630	1,982.632	18.32	0.5670	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,047.00750	1,021.495	18.33	0.4320	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,981.90750	1,989.495	18.33	0.5680	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,043.72840	1,018.367	18.34	0.4310	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,988.62840	1,996.367	18.34	0.5690	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,276.18630	1,253.590	18.84	0.4518	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,216.28630	2,227.690	18.84	0.5482	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,272.82590	1,250.365	18.85	0.4510	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,222.92590	2,234.465	18.85	0.5490	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,269.55300	1,247.140	18.85	0.4501	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,229.65300	2,241.240	18.85	0.5499	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>4,200</b>
<b>Total £ / R</b>												<b>103,418,903.50</b>	<b>5,797</b>	<b>448,996</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12245		0.12347			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12491		0.12596			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12720		0.12829			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			424.79670	346.976	18.73	0.6939	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			77.69670	101.876	18.73	0.3061	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			49.35580	34.862	22.37	0.1191	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			702.25580	789.761	22.37	0.8809	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,351.27290	1,250.242	24.04	0.9791	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			4.17290	5.142	24.04	0.0209	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			945.71340	903.875	23.24	0.6464	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			349.31340	413.275	23.24	0.3536	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			453.51510	459.731	24.32	0.4093	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			857.11510	969.131	24.32	0.5907	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,689.57800	1,602.411	22.15	0.8637	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			93.17800	111.811	22.15	0.1363	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			679.71730	647.751	20.55	0.4733	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			850.91730	927.551	20.55	0.5267	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			388.75350	375.498	22.08	0.3069	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,559.95350	1,655.298	22.08	0.6931	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,156.37310	1,099.318	18.63	0.6885	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			327.57310	379.118	18.63	0.3115	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	30/11/2018	Foreign Exchange Future			15.72930		15.76220			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			15.77250		15.80580			0.0000	693,990.00	44	110,940
€ / R	On	21/12/2018	Foreign Exchange Future			15.79430		15.82780			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			15.83880		15.83090			0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Future			16.09330		16.12960			0.0000	5,584,375.10	347	37,049
€ / R	On	14/06/2019	Foreign Exchange Future			16.39400		16.43120			0.0000	0.00	0	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			16.60960		16.64750			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.72630		16.76500			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.03570		17.07370			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.34780		17.38880			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>6,278,365.10</b>	<b>391</b>	<b>161,751</b>
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,279.14810	1,311.549	29.86	0.9945	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			1.34810	0.849	29.86	0.0055	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			2.97150	1.965	23.08	0.0075	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,087.17150	2,119.465	23.08	0.9925	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			2.92140	1.932	23.13	0.0074	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,097.12140	2,129.432	23.13	0.9926	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	17.88	Call			3.02250	1.999	23.04	0.0076	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,077.22250	2,109.499	23.04	0.9924	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			5,194.55980	5,227.603	37.27	0.9997	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.35980	0.103	37.27	0.0003	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			278.76270	280.998	15.92	0.5133	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			276.56270	245.298	15.92	0.4867	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			0.00000	322.360	15.53	0.4956	8,381,360.00	26,000	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			0.00000	311.160	15.53	0.5044	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			575.85940	587.989	16.00	0.4926	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,563.71510	3,595.898	21.32	0.9487	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			43.31510	39.198	21.32	0.0513	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			581.52190	593.933	16.02	0.4953	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			566.81580	543.201	16.04	0.5019	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			587.21580	599.901	16.04	0.4981	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			239.47400	226.137	18.18	0.2467	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,439.87400	1,462.837	18.18	0.7533	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			575.45940	551.289	16.00	0.5074	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			847.06280	817.895	15.30	0.6590	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			317.46280	324.595	15.30	0.3410	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			504.78260	515.214	15.81	0.4561	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			634.38260	608.514	15.81	0.5439	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			571.12190	547.233	16.02	0.5047	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			649.82190	629.191	17.16	0.4375	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,078.62190	1,095.191	17.16	0.5625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			646.57510	626.011	17.17	0.4358	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,085.37510	1,102.011	17.17	0.5642	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			643.34540	622.849	17.18	0.4341	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,092.14540	1,108.849	17.18	0.5659	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			608.95340	619.846	15.99	0.3706	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,226.45340	1,199.446	15.99	0.6294	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,296.60790	3,324.762	20.73	0.8082	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			294.10790	284.362	20.73	0.1918	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,123.13630	1,097.418	16.27	0.5919	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			715.63630	727.818	16.27	0.4081	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			813.04710	792.009	17.28	0.4642	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,175.54710	1,192.409	17.28	0.5358	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,705.45580	1,726.453	18.18	0.6151	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,712.92020	1,733.963	18.20	0.6163	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			693.00250	675.249	18.17	0.3861	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,698.00250	1,718.949	18.17	0.6139	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,349.85830	2,374.132	19.24	0.7014	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			514.85830	500.432	19.24	0.2986	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			690.45580	672.753	18.18	0.3849	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			687.92020	670.263	18.20	0.3837	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,838.40600	1,857.954	18.21	0.5837	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			887.56950	869.040	18.19	0.4184	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	18.01	Put			1,823.86950	1,843.340	18.19	0.5816	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			688.10140	698.998	16.04	0.3419	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,982.41830	4,009.890	21.28	0.7789	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			436.11830	425.590	21.28	0.2211	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			884.83610	866.346	18.20	0.4174	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,831.13610	1,850.646	18.20	0.5826	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			882.10600	863.654	18.21	0.4163	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,443.06850	3,406.553	15.67	0.9231	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			99.36850	100.853	15.67	0.0769	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,611.80140	1,584.698	16.04	0.6581	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,034.78300	1,016.910	18.53	0.4255	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,105.98300	2,129.110	18.53	0.5745	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,032.07280	1,014.235	18.54	0.4246	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,113.27280	2,136.435	18.54	0.5754	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,037.50190	1,019.593	18.52	0.4264	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,098.70190	2,121.793	18.52	0.5736	0.00	0	0
<b>Total € / R Option</b>												<b>8,381,360.00</b>	<b>26,000</b>	<b>247,086</b>
<b>Total € / R</b>												<b>14,659,725.10</b>	<b>26,391</b>	<b>408,837</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.05740		10.06600			0.0000	1,045,969.60	104	23,971
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.18940		10.19830			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.31570		10.32460			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.45450		10.46200			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.58770		10.59590			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.73840		10.74510			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>1,045,969.60</b>	<b>104</b>	<b>29,229</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,405.01260	1,413.296	22.44	0.9955	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.98860	0.678	22.51	0.0044	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,414.98860	1,423.278	22.51	0.9956	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.96520	0.660	22.58	0.0043	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,424.96520	1,433.260	22.58	0.9957	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			1.01260	0.696	22.44	0.0045	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			401.37280	404.646	13.74	0.5714	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			236.22640	230.645	13.77	0.4238	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			407.92640	411.245	13.77	0.5762	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			243.16580	237.493	13.72	0.4334	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			394.86580	398.093	13.72	0.5666	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			239.67280	234.046	13.74	0.4286	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			895.77640	900.875	15.10	0.7008	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			208.31940	204.543	15.13	0.2967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			903.71940	908.843	15.13	0.7033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			212.45540	208.632	15.08	0.3017	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			887.85540	892.932	15.08	0.6983	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			210.37640	206.575	15.10	0.2992	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	16/09/2019	Foreign Exchange Option	10.76	Put			722.25140	721.142	14.63	0.5611	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			420.94470	412.369	14.64	0.4362	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			728.94470	727.869	14.64	0.5638	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			427.58020	418.938	14.61	0.4416	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			715.58020	714.438	14.61	0.5584	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			424.25140	415.642	14.63	0.4389	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			817.31670	814.573	14.90	0.5432	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			519.83340	508.928	14.91	0.4545	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			823.93340	821.228	14.91	0.5455	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			516.47670	505.601	14.93	0.4522	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			830.57670	827.901	14.93	0.5478	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			523.21670	512.273	14.90	0.4568	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			620.01370	611.797	15.36	0.4679	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			934.91370	933.397	15.36	0.5321	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			616.59540	608.402	15.38	0.4660	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			941.49540	940.002	15.38	0.5340	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			623.44650	615.207	15.35	0.4699	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			928.34650	926.807	15.35	0.5301	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,045,969.60</b>	<b>104</b>	<b>29,229</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.50770		10.50740			0.0000	0.00	0	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64980		10.64990			0.0000	0.00	0	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77900		10.77960			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.79430		10.79470			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.93230		10.93330			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.06700		11.06720			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,029.80220	1,029.667	20.65	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.40220	1.967	20.65	0.0117	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,019.85820	1,019.717	20.53	0.9880	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.45820	2.017	20.53	0.0120	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,039.74780	1,039.619	20.76	0.9886	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.34780	1.919	20.76	0.0114	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			307.24490	304.187	14.51	0.4788	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			387.34490	384.387	14.51	0.5212	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			303.38890	300.333	14.54	0.4743	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			393.48890	390.533	14.54	0.5257	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			311.14570	308.089	14.49	0.4834	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			381.24570	378.289	14.49	0.5166	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			466.09390	463.036	14.87	0.5149	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			486.49390	484.036	14.87	0.4851	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			462.01780	458.963	14.89	0.5116	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			492.41780	489.963	14.89	0.4884	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			470.36700	467.309	14.85	0.5182	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			480.76700	478.309	14.85	0.4818	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			397.47580	390.026	16.16	0.3852	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			982.77580	975.726	16.16	0.6148	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			394.79490	387.369	16.18	0.3831	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			990.09490	983.069	16.18	0.6169	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			392.13350	384.732	16.19	0.3809	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			997.43350	990.432	16.19	0.6191	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			499.48230	489.705	16.49	0.4066	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,106.18230	1,097.405	16.49	0.5934	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			496.69190	486.937	16.50	0.4047	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,113.39190	1,104.637	16.50	0.5953	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			502.28990	492.490	16.47	0.4084	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,098.98990	1,090.190	16.47	0.5916	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			597.86880	589.484	16.73	0.4242	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,220.66880	1,212.484	16.73	0.5758	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			594.98890	586.619	16.74	0.4225	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,227.78890	1,219.619	16.74	0.5775	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			600.76410	592.365	16.71	0.4258	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,213.56410	1,205.365	16.71	0.5742	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
CF CANDC	On	18/03/2019	Foreign Exchange Future			128.11000		140.69000			0.0000	0.00	0	10,000
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			13.91290		13.97080			0.0000	0.00	0	1,366
CHF / R	On	18/03/2019	Foreign Exchange Future			14.21160		14.27270			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.49160		14.55420			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.80120		14.86530			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.09010		15.15430			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.70380		15.77260			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,516</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			782.95630	721.224	16.66	0.9222	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			22.15630	18.324	16.66	0.0778	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			773.42510	712.019	16.65	0.9193	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			22.62510	19.119	16.65	0.0807	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			792.49920	730.458	16.67	0.9250	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			21.69920	17.558	16.67	0.0750	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			444.19860	409.568	16.69	0.4409	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			641.49860	667.968	16.69	0.5591	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			440.58980	406.149	16.71	0.4381	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			647.88980	674.549	16.71	0.5619	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			447.83230	413.014	16.67	0.4438	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			635.13230	661.414	16.67	0.5562	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			673.50040	638.527	17.43	0.4753	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			849.30040	876.927	17.43	0.5247	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			669.78500	634.952	17.45	0.4733	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			855.58500	883.352	17.45	0.5267	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			677.23630	642.127	17.42	0.4774	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			843.03630	870.527	17.42	0.5226	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			678.88320	653.202	19.04	0.3990	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,503.58320	1,542.001	19.04	0.6010	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			676.22020	650.624	19.05	0.3977	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,510.92020	1,549.424	19.05	0.6023	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			681.55870	655.791	19.02	0.4003	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,496.25870	1,534.591	19.02	0.5997	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			860.40070	835.591	19.26	0.4275	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,656.10070	1,695.491	19.26	0.5725	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			857.60370	832.870	19.27	0.4263	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,663.30370	1,702.770	19.27	0.5737	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			854.81780	830.159	19.28	0.4252	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,670.51780	1,710.059	19.28	0.5748	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,064.99940	1,039.787	19.82	0.4443	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,922.39940	1,965.987	19.82	0.5557	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,062.20750	1,037.065	19.83	0.4434	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,929.60750	1,973.265	19.83	0.5566	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,067.80800	1,042.526	19.81	0.4453	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,915.20800	1,958.726	19.81	0.5547	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,516</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99870		2.00290			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.01680		2.02090			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03530		2.03930			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			960.46240	915.979	15.44	0.9100	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			31.46240	28.979	15.44	0.0900	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			871.85970	826.876	15.43	0.8828	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			42.85970	39.876	15.43	0.1172	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,051.65560	1,007.661	15.45	0.9324	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			22.65560	20.661	15.45	0.0676	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,202.78740	1,224.884	16.17	0.6578	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			469.89440	447.521	15.91	0.3798	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,060.89440	1,079.521	15.91	0.6202	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			439.94820	419.332	16.04	0.3606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,130.94820	1,151.331	16.04	0.6394	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			411.78740	392.884	16.17	0.3422	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,238.31310	1,208.293	15.27	0.6180	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			645.31310	655.293	15.27	0.3820	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,184.62700	1,155.232	15.33	0.6007	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			691.62700	702.232	15.33	0.3993	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,293.83170	1,263.197	15.21	0.6353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			600.83170	610.197	15.21	0.3647	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12030		2.12450			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16480		2.16930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20660		2.21130			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25230		2.25700			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37300		2.37850			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.42290		2.42850			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			139.68520	136.213	15.85	0.2868	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			511.15980	466.025	15.53	0.6681	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			166.15980	163.025	15.53	0.3319	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			441.79600	397.301	15.21	0.6186	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			196.79600	194.301	15.21	0.3814	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			584.68520	539.213	15.85	0.7132	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			451.08420	430.907	16.09	0.3488	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,258.08420	1,282.907	16.09	0.6512	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			424.37690	404.863	16.20	0.3318	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,331.37690	1,356.863	16.20	0.6682	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			479.40580	458.793	15.98	0.3664	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,186.40580	1,210.793	15.98	0.6336	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,377.13990	1,341.337	15.16	0.6290	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			664.13990	675.337	15.16	0.3710	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,322.24490	1,287.359	15.22	0.6129	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			709.24490	721.359	15.22	0.3871	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,269.04620	1,235.089	15.28	0.5969	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			756.04620	769.089	15.28	0.4031	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			829.23040	797.745	17.02	0.3671	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,259.23040	2,274.745	17.02	0.6329	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			882.70280	849.681	16.86	0.3863	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,112.70280	2,126.681	16.86	0.6137	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			855.52160	823.267	16.94	0.3766	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,185.52160	2,200.267	16.94	0.6234	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,802.58250	2,820.376	17.94	0.6180	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,140.85590	1,101.591	17.79	0.3971	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	13/12/2019	Foreign Exchange Option	2.53	Put			2,655.85590	2,671.591	17.79	0.6029	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,113.86250	1,075.636	17.87	0.3895	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,728.86250	2,745.636	17.87	0.6105	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,087.58250	1,050.376	17.94	0.3820	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,210.73800	3,233.863	18.35	0.6058	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,348.70490	1,314.792	18.23	0.4072	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,063.70490	3,085.792	18.23	0.5928	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,321.91290	1,288.521	18.29	0.4007	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,136.91290	3,159.521	18.29	0.5993	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,295.73800	1,262.863	18.35	0.3942	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.77450		1.77900			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.79880		1.80360			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82070		1.82560			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,192.48850	2,145.983	21.83	0.9963	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.48850	0.983	21.83	0.0037	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,093.25560	2,046.610	22.01	0.9943	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.25560	1.610	22.01	0.0057	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,994.24240	1,947.560	22.19	0.9914	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			4.24240	2.561	22.19	0.0086	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			761.33260	725.729	17.18	0.5395	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			625.33260	637.729	17.18	0.4605	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			715.75040	681.153	17.29	0.5163	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			679.75040	693.153	17.29	0.4837	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			809.29420	772.697	17.06	0.5629	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			573.29420	584.697	17.06	0.4371	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,272.11790	1,238.614	17.09	0.6298	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			616.11790	631.614	17.09	0.3702	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,219.99420	1,186.463	17.19	0.6124	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			663.99420	679.463	17.19	0.3876	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,326.17500	1,292.677	16.99	0.6472	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			570.17500	585.677	16.99	0.3528	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13510		0.13550			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13470		0.13520			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13420		0.13470			0.0000	0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62300		1.62330			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64890		1.64940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67310		1.67370			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.43370		9.43430			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.55640		9.55780			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67480		9.67620			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.80440		9.80580			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.28260		10.28650			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.42290		10.42920			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			511.75250	509.999	14.98	0.9522	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			7.45250	6.299	14.98	0.0478	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			502.04360	500.250	14.85	0.9502	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			7.74360	6.550	14.85	0.0498	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			521.47440	519.759	15.10	0.9541	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			7.17440	6.059	15.10	0.0459	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			300.67990	295.327	13.37	0.5296	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			272.87990	268.927	13.37	0.4704	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			295.91530	290.540	13.38	0.5240	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			278.11530	274.140	13.38	0.4760	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			305.50270	300.169	13.36	0.5353	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			267.70270	263.769	13.36	0.4647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			309.92560	305.808	14.42	0.4281	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			553.72560	551.008	14.42	0.5719	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			306.65360	302.532	14.44	0.4246	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			560.45360	557.732	14.44	0.5754	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			313.23430	309.119	14.40	0.4317	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			547.03430	544.319	14.40	0.5683	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			502.26460	497.891	14.67	0.5153	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			536.46460	533.491	14.67	0.4847	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			498.23390	493.874	14.69	0.5122	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			542.43390	539.474	14.69	0.4878	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			494.23380	489.885	14.70	0.5092	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			548.43380	545.485	14.70	0.4908	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			632.21200	626.987	15.70	0.5158	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			695.71200	694.387	15.70	0.4842	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			628.38320	623.176	15.71	0.5134	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	13/12/2019	Foreign Exchange Option	10.36	Put			701.88320	700.576	15.71	0.4866	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			636.06480	630.821	15.68	0.5181	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			689.56480	688.221	15.68	0.4819	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			732.33510	726.385	16.25	0.5171	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			823.13510	823.485	16.25	0.4829	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			728.54810	722.613	16.26	0.5151	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			829.34810	829.713	16.26	0.4849	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			736.13780	730.183	16.23	0.5191	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			816.93780	817.283	16.23	0.4809	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31320		1.31590			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32080		1.32340			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32650		1.32920			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			559.00000	532.000		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			459.00000	432.000		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			659.00000	632.000		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			166.00000	192.000		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			266.00000	292.000		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			66.00000	92.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			92.00000	65.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			8.00000	35.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			192.00000	165.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.28520		1.28380			0.0000	0.00	0	250
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13660		1.13610			0.0000	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14660		1.14610			0.0000	0.00	0	0
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15570		1.15510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.16650	0.12208	8.09910			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Call		0.12208	3,317.54780	3,852.495	21.71	0.8221	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Put		0.12208	526.54780	387.495	21.71	0.1779	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Call		0.12208	3,238.73170	3,768.725	21.65	0.8158	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Put		0.12208	547.73170	403.725	21.65	0.1842	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Call		0.12208	3,397.05630	3,936.840	21.78	0.8282	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Put		0.12208	506.05630	371.840	21.78	0.1718	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 14/12/2018	Foreign Exchange Future			10.10390		10.12150			0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Future			10.24410		10.26200			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.37950		10.39830			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Call			756.35890	738.310	17.97	0.9719	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Put			4.85890	4.410	17.97	0.0281	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Call			746.49130	728.444	17.85	0.9710	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Put			4.99130	4.544	17.85	0.0290	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Call			766.23100	748.181	18.09	0.9728	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Put			4.73100	4.281	18.09	0.0272	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call			310.06540	296.024	15.03	0.4720	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put			388.06540	391.924	15.03	0.5280	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call			306.13970	292.192	15.06	0.4675	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put			394.13970	398.092	15.06	0.5325	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call			314.03570	299.901	15.01	0.4765	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put			382.03570	385.801	15.01	0.5235	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			673.36880	657.116	14.69	0.6543	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			275.06880	277.616	14.69	0.3457	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			667.59400	651.398	14.70	0.6508	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			279.29400	281.898	14.70	0.3492	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			679.18130	662.873	14.67	0.6578	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			270.88130	273.373	14.67	0.3422	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Future			2.63110		2.60690			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.52830		2.50450			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.44180		2.41600			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			1.77210	2.158	29.17	0.0330	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			364.87210	341.058	29.17	0.9670	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			1.67360	2.005	29.46	0.0307	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			374.77360	350.905	29.46	0.9693	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			1.87900	2.326	28.88	0.0356	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			354.97900	331.226	28.88	0.9644	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			45.09550	49.549	21.10	0.2854	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			260.59550	241.249	21.10	0.7146	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			43.14850	47.409	21.16	0.2755	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			268.64850	249.109	21.16	0.7245	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			41.28150	45.356	21.22	0.2659	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			276.78150	257.056	21.22	0.7341	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			4.76550	4.796	25.08	0.0292	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,118.76550	1,092.996	25.08	0.9708	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			4.58560	4.611	25.08	0.0282	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,128.58560	1,102.811	25.08	0.9718	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			4.95210	4.988	25.08	0.0302	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,108.95210	1,083.188	25.08	0.9698	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 220 511 105.20</b>	<b>86,228</b>	<b>1,671,383</b>
<b>Total Options</b>									<b>103 629 126.32</b>	<b>508,256</b>	<b>8,801,691</b>
<b>Grand Total:</b>									<b>1,324,140,231.52</b>	<b>594,484</b>	<b>10,473,074</b>