



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/02/2019 Foreign Exchange Future			14.12300		14.16750			0.0000	9,744,870.00	690	0
\$ / R On 21/02/2019 Foreign Exchange Future			14.13310		14.17750			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			14.13990		14.18440			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			14.14170		14.18610			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			14.14510		14.18960			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			14.15190		14.19640			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.15360		14.19820			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			14.16390		14.20860			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.17600		14.22080			0.0000	1,211,948,768.00	85,493	599,453
\$ / R On 22/03/2019 Foreign Exchange Future			14.18300		14.22780			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.19170		14.23650			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.19520		14.24000			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.20210		14.24690			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.20740		14.25210			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.22480		14.26950			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.24390		14.28900			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.24910		14.29430			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.25090		14.29610			0.0000	0.00	0	662
\$ / R On 09/05/2019 Foreign Exchange Future			14.26650		14.31210			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.27350		14.31920			0.0000	0.00	0	93
\$ / R On 31/05/2019 Foreign Exchange Future			14.30530		14.35140			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.31060		14.35670			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.31240		14.35850			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.32310		14.36920			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.33020		14.37640			0.0000	7,523,355.00	525	107,688
\$ / R	On	20/06/2019	Foreign Exchange Future			14.34090		14.38710			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.35520		14.40140			0.0000	602,918.40	42	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.36050		14.40670			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.36410		14.41030			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.41390		14.46050			0.0000	3,617,888.90	251	430
\$ / R	On	01/08/2019	Foreign Exchange Future			14.41570		14.46230			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.43690		14.48380			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.46730		14.51500			0.0000	3,645,759.60	252	187
\$ / R	On	02/09/2019	Foreign Exchange Future			14.47270		14.52050			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.47630		14.52420			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.47810		14.52600			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.49770		14.54620			0.0000	4,392,803.10	303	18,110
\$ / R	On	30/09/2019	Foreign Exchange Future			14.52270		14.57190			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.52630		14.57560			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.57900		14.62860			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.63190		14.68180			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.63730		14.68740			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.64090		14.69100			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.65710		14.70770			0.0000	0.00	0	10,550
\$ / R	On	31/12/2019	Foreign Exchange Future			14.68970		14.74150			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.69330		14.74530			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.74640		14.80010			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.80660		14.85990			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.83510		14.88720			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.86960		14.92030			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.92450		14.97300			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.99110		15.04110			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.01010		15.06160			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.09750		15.15570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.19830		15.25580			0.0000	0.00	0	0
Total \$ / R Future												1,241,476,363.00	87,556	878,226
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			2.36000	0.000	11.81	0.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			359.86000	313.000	11.81	1.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			195.95360	227.000	11.81	1.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			13.45360	0.000	11.81	0.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			301.56840	253.000	11.81	1.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			4.06840	0.000	11.81	0.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			409.00690	363.000	11.81	1.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			1.50690	0.000	11.81	0.0000	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			640.01210	592.535	21.02	0.9426	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			12.51210	9.435	21.02	0.0574	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	21/02/2019	Foreign Exchange Option	13.80	Call		416.31590	367.265	20.03	0.8268	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Put		38.81590	34.165	20.03	0.1732	0.00	0	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put		3.47670	2.320	22.47	0.0158	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call		890.97670	845.420	22.47	0.9842	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		127.05490	136.059	18.11	0.4285	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		241.45490	205.959	18.11	0.5715	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		40.14960	41.850	17.69	0.1762	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		476.24960	433.550	17.69	0.8238	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		2.57560	2.065	22.44	0.0100	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,362.17560	1,317.165	22.44	0.9900	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,193.26560	1,148.067	20.78	0.9851	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		3.66560	2.967	20.78	0.0149	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		176.04340	150.779	18.60	0.4235	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		236.44340	255.679	18.60	0.5765	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,092.65750	1,134.484	22.82	0.9604	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		12.25750	9.584	22.82	0.0396	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		423.21860	452.090	19.88	0.7512	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		92.81860	77.190	19.88	0.2488	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		612.53520	647.484	20.97	0.8504	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		52.13520	42.584	20.97	0.1496	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		196.95970	169.739	18.37	0.4624	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		207.35970	224.639	18.37	0.5376	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,444.68720	1,488.322	24.17	0.9848	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		4.28720	3.422	24.17	0.0152	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		524.92770	482.544	17.00	0.8444	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		35.32770	37.444	17.00	0.1556	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		308.62360	332.403	18.43	0.6225	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		165.02360	144.303	18.43	0.3775	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		13.38380	11.839	15.66	0.0558	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		811.58380	765.439	15.66	0.9442	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		45.30480	48.994	16.10	0.1765	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		543.50480	502.594	16.10	0.8235	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		347.08390	372.813	18.67	0.6476	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		155.28390	136.413	18.67	0.3524	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		17.21410	18.143	15.43	0.0812	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		715.41410	671.743	15.43	0.9188	0.00	0	50,000
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		987.41420	1,026.938	21.14	0.8878	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		46.01420	40.838	21.14	0.1122	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		402.38300	369.877	16.81	0.6522	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		133.78300	145.977	16.81	0.3478	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		27.52900	28.024	16.01	0.0897	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,335.64110	1,377.376	21.92	0.9171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		36.44110	33.376	21.92	0.0829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,629.78590	1,672.332	22.41	0.9513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		20.58590	18.332	22.41	0.0487	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		855.68210	893.258	20.24	0.8204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			86.48210	79.258	20.24	0.1796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			296.43890	274.278	17.35	0.4967	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			275.63890	298.278	17.35	0.5033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,774.31240	1,817.370	22.56	0.9632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			15.11240	13.370	22.56	0.0368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			202.55830	186.587	18.28	0.3697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			431.75830	460.587	18.28	0.6303	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			115.13960	105.874	19.62	0.2307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			704.33960	739.874	19.62	0.7693	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			864.27690	901.965	20.28	0.8229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			85.07690	77.965	20.28	0.1771	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			853.84520	809.967	15.80	0.8936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			33.04520	33.967	15.80	0.1064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			212.18250	195.531	18.17	0.3837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			411.38250	439.531	18.17	0.6163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,427.28150	1,381.976	17.58	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			6.48150	5.976	17.58	0.0218	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,058.53130	1,098.322	20.97	0.8712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			59.33130	54.322	20.97	0.1288	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			496.20450	463.433	16.55	0.6937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			125.40450	137.433	16.55	0.3063	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			32.04970	29.364	22.17	0.0737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,411.24970	1,453.365	22.17	0.9263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,223.44390	1,264.509	21.54	0.9011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			44.24390	40.509	21.54	0.0989	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			696.17070	731.556	19.59	0.7661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			116.97070	107.556	19.59	0.2339	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			304.24610	328.206	17.53	0.5304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			275.04610	254.205	17.53	0.4696	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			665.05330	626.587	16.03	0.8105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			64.25330	70.587	16.03	0.1895	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			438.64140	467.694	18.32	0.6349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			199.44140	183.694	18.32	0.3651	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			516.61250	483.010	16.49	0.7100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			115.81250	127.010	16.49	0.2900	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.39270	1.315	25.69	0.0041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,110.59270	3,155.315	25.69	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,429.34420	5,474.127	32.75	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.14420	0.127	32.75	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			161.08120	176.020	16.78	0.3620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			431.88120	402.020	16.78	0.6380	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,969.12270	2,012.699	22.77	0.9750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			9.92270	8.699	22.77	0.0250	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,085.69150	1,125.720	21.07	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			56.49150	51.720	21.07	0.1233	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			50.39200	46.135	21.29	0.1112	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,149.59200	1,190.135	21.29	0.8888	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			49.57770	45.389	21.32	0.1096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,158.77770	1,199.389	21.32	0.8904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			51.22020	46.893	21.26	0.1129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,140.42020	1,180.893	21.26	0.8871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			373.35370	346.546	17.01	0.5812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			202.55370	220.546	17.01	0.4188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,421.14180	2,376.294	20.93	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.34180	0.294	20.93	0.0012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,161.54950	2,116.652	20.06	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.74950	0.652	20.06	0.0026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			37.59440	38.893	15.65	0.1199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			808.39440	764.893	15.65	0.8801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,720.93600	2,676.116	21.94	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.13600	0.116	21.94	0.0005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,890.82050	3,846.016	28.49	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.02050	0.016	28.49	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,481.08460	2,436.244	21.14	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.28460	0.244	21.14	0.0010	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			452.54000	482.033	18.39	0.6440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			193.34000	178.033	18.39	0.3560	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,466.58820	1,421.289	17.70	0.9806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			5.78820	5.289	17.70	0.0194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			566.16790	530.719	16.33	0.7470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			95.36790	104.719	16.33	0.2530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			830.03700	867.268	20.15	0.8125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			90.83700	83.268	20.15	0.1875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,040.50480	1,080.132	20.91	0.8674	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			61.30480	56.132	20.91	0.1326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			799.37130	756.383	15.67	0.8765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			38.57130	40.383	15.67	0.1235	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,270.00030	1,311.360	21.70	0.9081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			40.80030	37.360	21.70	0.0919	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			334.21810	359.462	17.72	0.5568	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			255.01810	235.462	17.72	0.4432	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,354.48720	1,396.322	21.98	0.9195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			35.28720	32.322	21.98	0.0805	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,753.31600	1,708.245	18.68	0.9914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			2.51600	2.245	18.68	0.0086	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			489.51460	457.026	16.58	0.6882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			128.71460	141.026	16.58	0.3118	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,713.62610	1,668.529	18.54	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			2.82610	2.529	18.54	0.0096	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			463.32560	431.986	16.67	0.6661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			142.52560	155.986	16.67	0.3339	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,013.59080	1,052.962	20.81	0.8615	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		64.39080	58.962	20.81	0.1385	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,860.65600	2,905.357	24.12	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		1.45600	1.357	24.12	0.0044	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		205.72040	189.524	18.24	0.3743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		424.92040	453.524	18.24	0.6257	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,232.11880	1,186.889	16.99	0.9620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		11.31880	10.889	16.99	0.0380	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,329.37880	1,284.085	17.29	0.9711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		8.57880	8.085	17.29	0.0289	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		401.88940	373.542	16.89	0.6096	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		181.08940	197.542	16.89	0.3904	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		262.86890	242.804	17.65	0.4537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		322.06890	346.804	17.65	0.5463	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		178.84850	164.605	18.58	0.3342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		488.04850	518.605	18.58	0.6658	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,279.34570	1,320.761	21.73	0.9095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		40.14570	36.761	21.73	0.0905	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,870.65290	2,915.354	24.18	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		1.45290	1.354	24.18	0.0044	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		113.33720	104.219	19.66	0.2276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		712.53720	748.219	19.66	0.7724	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,687.40480	1,730.170	22.47	0.9564	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		18.20480	16.170	22.47	0.0436	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,280.56470	3,325.299	26.77	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		1.36470	1.299	26.77	0.0039	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		236.29870	217.985	17.91	0.4177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		365.49870	391.985	17.91	0.5823	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,468.20550	1,510.010	22.23	0.9337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		29.00550	26.010	22.23	0.0663	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,383.19590	2,427.430	23.20	0.9893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		3.99590	3.430	23.20	0.0107	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		170.65250	157.023	18.69	0.3215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		509.85250	541.023	18.69	0.6785	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,920.23250	1,963.695	22.72	0.9724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		11.03250	9.695	22.72	0.0276	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,309.87000	1,264.585	17.23	0.9695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		9.07000	8.585	17.23	0.0305	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		187.41540	172.540	18.47	0.3472	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		466.61540	496.541	18.47	0.6528	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,793.69590	1,836.814	22.58	0.9646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		14.49590	12.814	22.58	0.0354	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,116.51410	1,071.462	16.63	0.9475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		15.71410	15.462	16.63	0.0525	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,610.64240	1,653.111	22.39	0.9494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		21.44240	19.111	22.39	0.0506	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		890.57900	846.444	15.92	0.9034	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			29.77900	30.443	15.92	0.0966	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			993.08330	948.410	16.24	0.9266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			22.28330	22.410	16.24	0.0734	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,165.66020	2,209.609	22.98	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			6.46020	5.609	22.98	0.0168	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			603.17760	566.499	16.21	0.7723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			82.37760	90.499	16.21	0.2277	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			111.56320	102.592	19.70	0.2245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			720.76320	756.592	19.70	0.7755	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			618.34610	581.199	16.17	0.7821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			77.54610	85.199	16.17	0.2179	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			128.58480	118.228	19.36	0.2536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			647.78480	682.228	19.36	0.7464	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			109.81700	100.989	19.74	0.2215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			729.01700	764.989	19.74	0.7785	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			537.52090	503.111	16.42	0.7260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			106.72090	117.111	16.42	0.2740	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,800.76790	2,845.371	23.74	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.56790	1.371	23.74	0.0046	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,880.64980	2,925.352	24.24	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.44980	1.352	24.24	0.0044	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,010.61450	3,055.328	25.06	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.41450	1.328	25.06	0.0042	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			378.94420	351.826	16.98	0.5869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			198.14420	215.826	16.98	0.4131	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,780.53430	3,825.297	29.92	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.33430	1.297	29.92	0.0035	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,180.55180	4,225.332	32.44	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.35180	1.332	32.44	0.0033	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			69.88720	64.005	20.66	0.1490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			969.08720	1,008.005	20.66	0.8510	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			62.31650	57.059	20.88	0.1346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,031.51650	1,071.059	20.88	0.8654	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,750.95440	2,795.475	23.58	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.75440	1.475	23.58	0.0049	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,740.99420	2,785.509	23.57	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.79420	1.509	23.57	0.0050	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			68.75130	62.962	20.69	0.1468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			977.95130	1,016.962	20.69	0.8532	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			588.21670	552.019	16.26	0.7623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			87.41670	96.019	16.26	0.2377	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,363.37560	2,407.588	23.18	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			4.17560	3.588	23.18	0.0112	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			79.67900	73.001	20.40	0.1672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			898.87900	937.001	20.40	0.8328	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,080.59880	3,125.318	25.50	0.9959	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		1.39880	1.318	25.50	0.0041	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		721.71500	681.876	15.87	0.8412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		50.91500	55.876	15.87	0.1588	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,183.78510	1,138.613	16.84	0.9565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		12.98510	12.613	16.84	0.0435	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,086.87740	2,130.692	22.89	0.9803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		7.67740	6.692	22.89	0.0197	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,316.83460	1,358.466	21.86	0.9147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		37.63460	34.467	21.86	0.0853	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,087.84310	1,042.859	16.54	0.9432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		17.04310	16.859	16.54	0.0568	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		763.51930	722.817	15.76	0.8614	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		42.71930	46.817	15.76	0.1386	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		681.01100	642.134	15.99	0.8195	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		60.21100	66.134	15.99	0.1805	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		148.17260	136.265	19.03	0.2859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		577.37260	610.265	19.03	0.7141	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		72.21590	66.143	20.59	0.1533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		951.41590	990.143	20.59	0.8467	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		918.32900	874.024	16.01	0.9103	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		122.26350	133.124	16.47	0.2869	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		550.06350	516.124	16.47	0.7131	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		291.16190	312.734	17.35	0.4982	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		318.96190	295.734	17.35	0.5018	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		2.08330	1.809	18.45	0.0063	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,028.58330	1,983.509	18.45	0.9937	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		445.57060	416.962	16.75	0.6076	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		209.07060	225.262	16.75	0.3924	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		227.83400	212.507	18.21	0.3721	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		491.33400	520.807	18.21	0.6279	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		518.15780	486.366	16.49	0.6679	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		161.65780	174.666	16.49	0.3321	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,590.93150	1,632.074	21.82	0.9195	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		40.93150	37.274	21.82	0.0805	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		430.50570	457.951	17.88	0.5815	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		270.50570	253.151	17.88	0.4185	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,258.22790	1,298.393	21.08	0.8709	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		68.22790	63.593	21.08	0.1291	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		351.32080	328.318	17.22	0.5093	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		311.32080	333.118	17.22	0.4907	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		328.42650	307.818	17.38	0.4857	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		338.42650	362.618	17.38	0.5143	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		846.91250	805.067	15.70	0.8506	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		56.91250	59.867	15.70	0.1494	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		163.80420	177.129	16.50	0.3292	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		533.80420	502.329	16.50	0.6708	0.00	0	600

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		16.29710	15.232	15.78	0.0474	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,256.29710	1,210.432	15.78	0.9526	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		619.60570	652.038	18.78	0.6860	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		189.60570	177.238	18.78	0.3140	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		20.60360	19.732	15.43	0.0580	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,217.50360	1,171.832	15.43	0.9420	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		142.99140	154.337	16.20	0.2848	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		635.09140	601.737	16.20	0.7152	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		416.34990	442.601	17.58	0.5489	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		318.44990	300.000	17.58	0.4511	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		305.84880	325.641	16.74	0.4388	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		465.34880	440.441	16.74	0.5612	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		956.55850	993.563	19.46	0.7243	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		205.55850	197.463	19.46	0.2757	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		343.92840	364.537	17.02	0.4337	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		528.22840	503.637	17.02	0.5663	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,441.37470	1,482.783	20.87	0.8218	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		127.47470	123.683	20.87	0.1782	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,755.21850	1,797.775	21.62	0.8675	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		91.31850	88.675	21.62	0.1325	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		808.74340	843.792	18.93	0.6673	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		264.84340	254.692	18.93	0.3327	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		465.95260	444.684	17.36	0.5159	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		419.85260	443.784	17.36	0.4841	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,333.50320	1,290.669	15.31	0.9143	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		37.40320	39.769	15.31	0.0857	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		118.80570	125.970	15.87	0.2108	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		924.90570	886.869	15.87	0.7892	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		489.19320	466.784	17.26	0.5338	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		393.09320	415.884	17.26	0.4662	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		29.90200	31.784	15.21	0.0714	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,406.00200	1,362.684	15.21	0.9286	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		258.41030	273.265	16.73	0.3438	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		710.51030	679.765	16.73	0.6562	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		205.91340	217.701	16.45	0.2956	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		798.01340	764.201	16.45	0.7044	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		416.00150	438.754	17.41	0.4611	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		528.10150	505.254	17.41	0.5389	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		345.00360	364.245	17.12	0.4055	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		624.20360	597.745	17.12	0.5945	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		582.41200	560.563	17.44	0.5351	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		481.01200	505.263	17.44	0.4649	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,617.85800	1,660.873	20.95	0.7946	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		179.25800	176.173	20.95	0.2054	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		605.75350	582.830	17.34	0.5501	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		454.35350	477.530	17.34	0.4499	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,418.76940	1,375.159	15.47	0.8838	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			67.36940	69.859	15.47	0.1162	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			980.84720	1,018.060	19.18	0.6613	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			322.24720	313.360	19.18	0.3387	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,934.60890	1,979.144	21.63	0.8383	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			136.00890	134.444	21.63	0.1617	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			89.57680	93.299	15.63	0.1456	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,300.97680	1,258.599	15.63	0.8544	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			19.18830	19.233	17.15	0.0352	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,235.88830	2,189.834	17.15	0.9648	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			637.91360	667.655	17.94	0.5362	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			486.41360	470.055	17.94	0.4638	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			611.72350	590.005	17.28	0.5403	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			492.52350	516.905	17.28	0.4597	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			293.74780	309.300	16.47	0.3354	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			832.94780	802.400	16.47	0.6646	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			704.86400	679.133	16.92	0.5959	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			395.66400	416.033	16.92	0.4041	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			659.34900	635.527	17.09	0.5693	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			440.14900	462.427	17.09	0.4307	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,123.57070	2,077.070	16.55	0.9536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			27.17070	26.870	16.55	0.0464	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			694.62460	725.168	17.98	0.5465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			491.02460	475.368	17.98	0.4535	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,679.42090	1,633.139	15.56	0.9130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			565.91870	592.588	17.52	0.4911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			568.07450	548.833	17.54	0.5062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			571.67450	598.633	17.54	0.4938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			576.59120	556.771	17.50	0.5116	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			560.19120	586.571	17.50	0.4884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			134.18770	140.336	15.70	0.1902	15,998.28	114	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,460.29310	1,502.150	20.23	0.7508	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			236.69310	232.350	20.23	0.2492	26,487.89	114	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			985.37850	1,021.982	18.91	0.6439	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			361.77850	352.182	18.91	0.3561	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			572.31870	552.788	17.52	0.5089	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,061.87170	1,024.466	15.92	0.7586	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			602.83360	581.734	17.38	0.5283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			526.43360	551.534	17.38	0.4717	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,772.50550	1,726.140	15.77	0.9236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			46.10550	45.940	15.77	0.0764	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,210.58770	1,170.536	15.70	0.8098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			991.85860	955.950	16.04	0.7314	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			554.49540	580.582	17.48	0.4856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			580.89540	560.782	17.48	0.5144	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,249.50080	1,208.859	15.64	0.8218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			123.10080	128.659	15.64	0.1782	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			185.47170	194.265	15.92	0.2414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			499.10270	523.199	17.28	0.4577	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			329.11830	346.125	16.61	0.3561	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			805.51830	776.325	16.61	0.6439	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			648.90960	625.801	17.19	0.5565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			472.50960	495.601	17.19	0.4435	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			215.45860	225.750	16.04	0.2686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			193.42510	190.257	20.81	0.2090	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,881.15130	1,925.116	21.17	0.8153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			167.55130	165.317	21.17	0.1847	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,377.28150	1,418.461	20.01	0.7355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			253.68150	248.661	20.01	0.2645	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			625.50270	603.399	17.28	0.5423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			406.92180	427.372	16.94	0.4060	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,493.85940	1,535.976	20.32	0.7567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			230.25940	226.176	20.32	0.2433	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			466.61890	452.070	18.14	0.4359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			740.21890	771.870	18.14	0.5641	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,707.02510	1,750.057	20.81	0.7910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			287.81060	281.410	19.62	0.2945	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			750.17590	723.004	16.80	0.6145	0.00	0	11,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			373.77590	392.803	16.80	0.3855	44,779.60	114	287,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			473.46650	458.605	18.09	0.4409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			727.06650	758.405	18.09	0.5591	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			713.32180	687.571	16.94	0.5940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			54.54010	55.593	25.01	0.0656	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,060.14920	1,097.972	19.13	0.6643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			336.54920	328.172	19.13	0.3357	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			595.20540	623.088	17.63	0.5047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			551.60540	533.288	17.63	0.4953	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,231.41060	1,271.211	19.62	0.7055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			178.69720	176.062	21.01	0.1952	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,453.62880	1,410.513	15.36	0.8759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			77.22880	80.313	15.36	0.1241	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			816.97210	787.378	16.57	0.6497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			320.57210	337.178	16.57	0.3503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,638.14010	3,685.393	25.01	0.9344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			233.44980	229.239	20.28	0.2462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			364.59080	383.209	16.77	0.3797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			760.99080	733.409	16.77	0.6203	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,732.88170	1,776.064	20.87	0.7949	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			189.28170	186.264	20.87	0.2051	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,802.29720	1,845.862	21.01	0.8048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			299.76950	315.378	16.48	0.3355	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,418.62130	1,460.147	20.12	0.7433	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		245.02130	240.347	20.12	0.2567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,257.36310	1,216.608	15.63	0.8242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		120.96310	126.408	15.63	0.1758	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,477.04980	1,519.039	20.28	0.7538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		412.29060	400.271	18.51	0.3955	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,470.60130	1,427.322	15.33	0.8798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		74.20130	77.122	15.33	0.1202	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		99.16090	103.432	15.50	0.1510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,345.56090	1,303.632	15.50	0.8490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		846.16950	815.578	16.48	0.6645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		53.02090	52.939	15.56	0.0870	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,630.04630	1,672.599	20.65	0.7790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		206.44630	202.799	20.65	0.2210	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,688.88090	3,642.662	20.15	0.9954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		2.48090	2.462	20.15	0.0046	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		855.89060	890.071	18.51	0.6045	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		792.27860	824.824	18.19	0.5761	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		459.37860	445.724	18.19	0.4239	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,916.89380	2,963.856	23.01	0.9017	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		83.99380	84.756	23.01	0.0983	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,084.00330	2,128.621	21.27	0.8251	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		165.40330	163.821	21.27	0.1749	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		666.26010	644.198	17.14	0.5489	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		514.86010	538.998	17.14	0.4511	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,769.20910	1,812.337	20.66	0.7844	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		354.19740	346.088	19.06	0.3364	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		210.60910	207.537	20.66	0.2156	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		689.68600	666.670	17.05	0.5624	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		488.28600	511.470	17.05	0.4376	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		86.67390	90.381	15.26	0.1308	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,488.07390	1,445.581	15.26	0.8692	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,122.79740	1,160.888	19.06	0.6636	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		123.75990	129.407	15.43	0.1711	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,340.45990	1,299.907	15.43	0.8289	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,190.19370	2,235.109	21.36	0.8320	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		160.49370	159.209	21.36	0.1680	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,149.91050	1,112.797	15.73	0.7667	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		189.61050	198.697	15.73	0.2333	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		521.46220	544.802	16.80	0.4252	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		108.42430	113.473	15.12	0.1438	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,568.92430	1,527.373	15.12	0.8562	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,270.47810	1,309.496	18.96	0.6639	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,238.16990	2,283.024	20.96	0.8121	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		198.66990	196.924	20.96	0.1879	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		758.38090	735.984	16.89	0.5625	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		547.88090	572.083	16.89	0.4375	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	31/07/2019	Foreign Exchange Option	16.14	Put			1,925.17800	1,968.579	20.41	0.7743	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			390.97810	383.396	18.96	0.3361	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			245.67800	242.479	20.41	0.2257	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			781.96220	758.702	16.80	0.5748	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			159.78070	167.380	15.38	0.1923	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,382.08070	1,343.080	15.38	0.8077	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			688.16600	716.291	17.20	0.4858	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			691.96600	673.191	17.20	0.5142	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,104.57740	2,149.181	20.54	0.7862	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			238.37740	236.081	20.54	0.2138	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,408.64660	2,454.840	20.88	0.8056	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			223.64660	222.140	20.88	0.1944	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			838.63020	816.420	16.74	0.5733	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			573.63020	599.120	16.74	0.4267	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,086.68880	2,131.717	20.34	0.7697	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			271.68880	269.017	20.34	0.2303	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			862.31380	839.294	16.66	0.5847	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			547.31380	571.994	16.66	0.4153	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			128.01830	133.676	15.06	0.1529	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,643.01830	1,600.976	15.06	0.8471	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,421.65900	1,462.793	19.02	0.6679	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			416.65900	410.093	19.02	0.3321	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			194.32980	205.126	15.35	0.2093	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,424.82980	1,387.826	15.35	0.7907	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			821.11350	852.951	17.45	0.5151	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			675.31350	659.251	17.45	0.4849	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,570.90520	4,618.560	24.90	0.9154	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			96.90520	96.660	24.90	0.0846	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,704.21340	1,748.442	19.50	0.7029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			380.41340	376.142	19.50	0.2971	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,878.07930	2,925.963	21.43	0.8347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			194.27930	193.663	21.43	0.1653	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,802.54480	3,753.815	17.09	0.9908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			6.34480	6.115	17.09	0.0092	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,113.04600	2,067.797	14.95	0.9124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			66.84600	70.097	14.95	0.0876	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			686.58410	671.397	17.48	0.4812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			860.38410	893.697	17.48	0.5188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,449.52250	1,491.486	18.93	0.6600	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			445.72250	439.186	18.93	0.3400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,022.90140	996.886	16.19	0.6412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			446.70140	469.186	16.19	0.3588	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,533.34130	3,583.109	22.80	0.8714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			149.54130	150.809	22.80	0.1286	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			900.90840	878.587	16.60	0.5876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			564.70840	590.887	16.60	0.4124	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,457.18680	3,506.871	22.63	0.8680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			153.38680	154.571	22.63	0.1320	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			845.18630	824.659	16.81	0.5615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			628.98630	656.959	16.81	0.4385	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,051.36190	4,101.575	23.95	0.8910	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			127.56190	129.275	23.95	0.1090	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			443.49030	437.031	18.94	0.3386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,457.29030	1,499.331	18.94	0.6614	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			960.10840	935.958	16.39	0.6142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			503.90840	528.258	16.39	0.3858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			485.75200	477.817	18.62	0.3654	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,319.55200	1,360.117	18.62	0.6346	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,258.13870	3,307.575	22.18	0.8584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			164.33870	165.275	22.18	0.1416	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,055.67210	1,028.719	16.08	0.6548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			419.47210	441.019	16.08	0.3452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,862.40330	4,911.052	24.76	0.9227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			88.60330	88.752	24.76	0.0773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,205.97630	4,256.293	24.29	0.8959	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			122.17630	123.993	24.29	0.1041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,006.86230	981.314	16.24	0.6344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			460.66230	483.613	16.24	0.3656	483,613.50	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			935.01310	911.625	16.48	0.6031	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			528.81310	553.925	16.48	0.3969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,244.69990	4,295.039	24.38	0.8971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			120.89990	122.739	24.38	0.1029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			298.49100	314.333	15.65	0.2762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,244.69100	1,212.033	15.65	0.7238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,877.98900	3,928.075	23.57	0.8850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			134.18900	135.775	23.57	0.1150	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,489.51190	1,452.520	15.29	0.7964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			193.31190	204.820	15.29	0.2036	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			0.00000	696.568	17.36	0.4950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			0.00000	848.868	17.36	0.5050	2,546,603.70	3,000	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,180.20710	1,148.853	15.76	0.7021	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			334.00710	351.153	15.76	0.2979	702,306.20	2,000	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,564.76220	1,526.620	15.19	0.8156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			168.56220	178.920	15.19	0.1844	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			0.00000	3,908.835	23.53	0.8844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			0.00000	136.535	23.53	0.1156	5,910,194.87	43,287	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			315.94110	332.433	15.71	0.2870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,212.14110	1,180.133	15.71	0.7130	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			725.75340	756.178	17.10	0.4744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			771.95340	753.878	17.10	0.5256	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			0.00000	1,103.380	18.01	0.5766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			0.00000	571.080	18.01	0.4234	202,162.21	354	177

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	15.51	Put			0.00000	1,460.234	18.86	0.6542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			0.00000	447.934	18.86	0.3458	12,766,127.55	28,500	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			0.00000	1,106.636	15.84	0.6865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			0.00000	378.936	15.84	0.3135	10,799,664.60	28,500	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,352.95510	1,318.265	15.49	0.7578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			246.75510	260.565	15.49	0.2422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			0.00000	424.367	19.05	0.3301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			0.00000	1,546.667	19.05	0.6699	66,950,561.44	43,287	21
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			0.00000	921.287	16.45	0.6075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			0.00000	543.587	16.45	0.3925	96,214.85	177	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,346.00530	1,311.440	15.50	0.7558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			249.80530	263.740	15.50	0.2442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,339.08310	1,304.642	15.51	0.7537	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			252.88310	266.942	15.51	0.2463	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			917.38830	896.105	16.62	0.5832	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			595.48830	623.405	16.62	0.4168	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			144.83050	153.884	15.05	0.1605	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,716.73050	1,676.584	15.05	0.8395	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,554.82510	1,598.137	19.06	0.6682	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			446.72510	440.837	19.06	0.3318	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			301.24640	298.159	20.28	0.2364	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,229.34640	2,275.459	20.28	0.7636	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			941.12780	919.125	16.54	0.5939	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			569.22780	596.425	16.54	0.4061	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,568.52980	2,615.894	20.82	0.7989	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			250.42980	248.593	20.82	0.2011	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			225.24270	239.422	15.37	0.2216	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,470.84270	1,435.722	15.37	0.7784	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,396.93400	2,444.307	20.34	0.7608	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			325.53400	323.307	20.34	0.2392	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			994.77690	974.889	16.55	0.5923	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			616.17690	645.889	16.55	0.4077	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			261.05740	278.364	15.42	0.2355	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,499.65740	1,467.364	15.42	0.7645	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,788.97420	1,751.292	15.03	0.8340	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			160.37420	172.292	15.03	0.1660	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,018.61640	998.082	16.47	0.6024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			590.01640	619.082	16.47	0.3976	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,711.13110	1,756.056	19.18	0.6720	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			469.73110	465.056	19.18	0.3280	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,736.89650	2,785.138	20.86	0.7935	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			275.49650	274.138	20.86	0.2065	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,878.05760	2,926.643	20.87	0.7882	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			299.85760	298.543	20.87	0.2118	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,065.19470	1,046.518	16.49	0.6002	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			633.39470	664.618	16.49	0.3998	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	16.87	Put			2,537.69700	2,585.551	20.37	0.7574	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			493.58750	489.565	19.27	0.3268	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			349.49700	347.451	20.37	0.2426	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,089.11840	1,069.847	16.41	0.6097	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			607.31840	637.947	16.41	0.3903	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			172.67680	186.895	14.98	0.1693	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,854.47680	1,818.795	14.98	0.8307	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,841.78750	1,887.665	19.27	0.6732	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			295.33730	315.599	15.46	0.2457	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,542.73730	1,512.899	15.46	0.7543	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			980.54220	1,017.897	17.41	0.5035	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			831.54220	818.797	17.41	0.4965	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,425.40890	1,398.455	15.68	0.7143	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			377.70890	401.356	15.68	0.2857	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,517.26730	2,565.390	20.24	0.7475	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			374.96730	372.490	20.24	0.2525	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,419.19850	5,468.897	23.88	0.9074	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,661.84260	1,707.140	18.83	0.6382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,978.73510	2,024.755	19.42	0.6842	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			486.43510	481.855	19.42	0.3158	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			567.26070	562.009	18.84	0.3606	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,669.56070	1,714.909	18.84	0.6394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			306.58170	305.260	20.92	0.2112	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,187.62240	1,167.035	16.18	0.6375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			549.92240	579.935	16.18	0.3625	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			564.99010	559.790	18.86	0.3594	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,677.29010	1,722.690	18.86	0.6406	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			569.54260	564.240	18.83	0.3618	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			126.89850	125.997	23.88	0.0926	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,842.01310	2,790.511	12.96	0.9669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			24.31310	23.411	12.96	0.0331	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,338.88680	1,313.523	15.81	0.6884	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			431.18680	456.423	15.81	0.3116	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,978.88170	3,028.160	20.92	0.7888	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,024.13890	3,074.569	20.86	0.7830	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			325.63890	324.269	20.86	0.2170	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,140.64620	1,122.262	16.42	0.6082	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			649.14620	682.562	16.42	0.3918	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,683.39670	2,733.223	20.38	0.7539	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			374.89670	372.923	20.38	0.2461	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,164.69490	1,145.756	16.34	0.6173	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			623.19490	656.056	16.34	0.3827	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			183.43300	199.909	14.86	0.1713	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,924.93300	1,889.609	14.86	0.8287	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,985.38560	2,033.118	19.33	0.6753	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			516.88560	512.818	19.33	0.3247	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			329.24340	352.470	15.52	0.2547	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,584.54340	1,555.770	15.52	0.7453	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			361.48990	387.231	15.57	0.2624	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,621.58990	1,593.630	15.57	0.7376	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			395.28300	421.738	15.62	0.2686	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,665.18300	1,638.338	15.62	0.7314	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,250.22170	3,302.059	20.89	0.7617	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			407.42170	407.159	20.89	0.2383	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			811.60430	804.813	18.25	0.4312	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,534.40430	1,579.713	18.25	0.5688	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			805.92360	799.315	18.28	0.4288	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,548.72360	1,594.215	18.28	0.5712	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,998.41090	2,948.107	11.72	0.9687	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			21.21090	23.007	11.72	0.0313	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,448.37870	1,426.870	16.03	0.6651	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			571.17870	601.770	16.03	0.3349	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			808.76100	802.055	18.26	0.4300	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,541.56100	1,586.955	18.26	0.5700	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			431.77550	456.483	15.70	0.2740	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,712.07550	1,686.083	15.70	0.7260	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			463.94340	487.963	15.76	0.2789	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,746.94340	1,722.463	15.76	0.7211	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			499.23210	523.179	15.82	0.2830	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,800.33210	1,774.280	15.82	0.7170	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,152.50800	1,140.637	17.70	0.5185	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,270.90800	1,310.537	17.70	0.4815	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,159.81630	1,147.771	17.67	0.5210	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,258.21630	1,297.671	17.67	0.4790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,156.15210	1,144.194	17.68	0.5198	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,264.55210	1,304.094	17.68	0.4802	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,403.85130	1,447.219	17.89	0.4902	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,189.55130	1,174.719	17.89	0.5098	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,300.99910	1,285.266	17.84	0.5259	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,405.19910	1,446.966	17.84	0.4741	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,308.28600	1,292.350	17.82	0.5281	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,392.48600	1,434.050	17.82	0.4719	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,304.64040	1,288.802	17.83	0.5270	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,398.84040	1,440.502	17.83	0.4730	0.00	0	0
Total \$ / R Option												100,544,714.70	150,447	5,720,992
Total \$ / R												1,342,021,077.70	238,003	6,599,218
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.17600		14.22080			0.0000	0.00	0	430
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.33020		14.37640			0.0000	0.00	0	10
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.49770		14.54620			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.65710		14.70770			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.83510		14.88720			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	440
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			38,459.30000	35,716.678	16.96	0.5926	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			19,379.30000	21,116.678	16.96	0.4074	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			37,894.41880	35,182.591	16.98	0.5869	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			19,814.41880	21,582.591	16.98	0.4131	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			39,030.01370	36,256.508	16.94	0.5983	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			18,950.01370	20,656.508	16.94	0.4017	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			57,231.86860	55,278.789	17.52	0.5089	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			56,591.86860	59,258.789	17.52	0.4911	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			56,807.44770	54,883.269	17.54	0.5062	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			57,167.44770	59,863.269	17.54	0.4938	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			57,659.12080	55,677.093	17.50	0.5116	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			56,019.12080	58,657.093	17.50	0.4884	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			69,394.60450	67,848.876	17.44	0.4851	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			84,774.60450	88,078.876	17.44	0.5149	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			69,026.82810	67,493.533	17.46	0.4831	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			85,406.82810	88,723.533	17.46	0.5169	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			69,764.85400	68,206.640	17.43	0.4871	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			84,144.85400	87,436.640	17.43	0.5129	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			121,362.13290	119,236.529	16.10	0.6469	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			52,592.13290	55,526.529	16.10	0.3531	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			120,838.70640	118,725.463	16.12	0.6450	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			53,068.70640	56,015.463	16.12	0.3550	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			121,887.29970	119,749.789	16.08	0.6488	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			52,117.29970	55,039.789	16.08	0.3512	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			113,240.93610	111,894.384	17.00	0.5588	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			92,520.93610	96,384.384	17.00	0.4412	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			112,837.12380	111,498.722	17.01	0.5573	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			93,117.12380	96,988.722	17.01	0.4427	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			113,645.81990	112,291.078	16.98	0.5603	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			91,925.81990	95,781.078	16.98	0.4397	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	440
£ / R	On	28/02/2019			18.14400		18.16550			0.0000	0.00	0	47
£ / R	On	18/03/2019			18.20010		18.22210			0.0000	0.00	0	326,106
£ / R	On	29/03/2019			18.23540		18.25740			0.0000	0.00	0	80
£ / R	On	15/04/2019			18.28990		18.31190			0.0000	0.00	0	43
£ / R	On	26/04/2019			18.32460		18.34700			0.0000	0.00	0	120
£ / R	On	29/04/2019			18.33400		18.35650			0.0000	0.00	0	27
£ / R	On	14/06/2019			18.47980		18.50380			0.0000	0.00	0	5,824
£ / R	On	16/09/2019			18.78200		18.80890			0.0000	0.00	0	16,469
£ / R	On	13/12/2019			19.06840		19.09740			0.0000	0.00	0	12,690

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Future			19.38720		19.41890			0.0000	0.00	0	0
Total £ / R Future												0.00	0	361,406
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			70.84640	65.623	16.96	0.1995	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			566.34640	539.623	16.96	0.8005	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,799.90600	1,819.777	19.14	0.9519	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			22.00600	19.877	19.14	0.0481	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			891.21270	906.998	17.60	0.7918	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			113.31270	107.098	17.60	0.2082	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			463.00720	445.092	15.95	0.6030	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			240.90720	244.992	15.95	0.3970	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,220.78670	3,242.692	22.68	0.9928	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.88670	2.791	22.68	0.0072	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			315.11510	301.125	16.23	0.4679	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			383.01510	391.024	16.23	0.5321	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			84.39420	79.284	17.93	0.1617	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,052.29420	1,069.184	17.93	0.8383	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,974.53080	1,995.121	19.58	0.9626	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			16.63080	15.221	19.58	0.0374	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			310.93150	297.065	16.25	0.4634	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			388.83150	396.965	16.25	0.5366	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			306.79260	293.050	16.27	0.4589	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			394.69260	402.949	16.27	0.5411	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			326.86250	332.941	16.34	0.4316	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			494.26250	478.341	16.34	0.5684	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			387.34150	394.010	16.40	0.4274	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			589.24150	573.910	16.40	0.5726	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			417.83980	424.304	16.49	0.4210	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			654.83980	638.904	16.49	0.5790	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			259.03450	261.480	16.35	0.2969	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			935.53450	915.480	16.35	0.7031	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			633.51820	622.172	16.44	0.4843	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			759.71820	772.372	16.44	0.5157	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			629.31740	618.066	16.45	0.4821	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			765.51740	778.266	16.45	0.5179	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			637.74580	626.301	16.43	0.4866	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			753.94580	766.501	16.43	0.5134	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			454.89160	460.696	16.22	0.3706	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			958.69160	940.496	16.22	0.6294	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			912.99620	901.694	15.99	0.5195	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			914.09620	929.694	15.99	0.4805	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			0.00000	660.381	15.83	0.3863	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			0.00000	1,172.381	15.83	0.6137	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			908.58810	897.360	16.00	0.5178	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			919.68810	935.360	16.00	0.4822	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			904.19180	893.039	16.01	0.5161	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			925.29180	941.039	16.01	0.4839	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			777.17270	773.250	16.45	0.4099	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,629.77270	1,654.850	16.45	0.5901	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			773.97550	770.090	16.45	0.4086	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,636.57550	1,661.690	16.45	0.5914	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			770.78360	766.942	16.46	0.4073	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,643.38360	1,668.542	16.46	0.5927	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			963.40470	958.638	16.67	0.4280	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,854.50470	1,881.438	16.67	0.5720	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			969.96700	965.133	16.66	0.4301	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,841.06700	1,867.933	16.66	0.5699	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			966.68070	961.884	16.66	0.4291	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,847.78070	1,874.684	16.66	0.5709	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												0.00	0	368,906
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12870		0.12900			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13100		0.13130			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13360		0.13390			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13600		0.13640			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13880		0.13920			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,902.03160	1,872.479	22.89	0.9915	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.03160	2.479	22.89	0.0085	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			913.96600	882.558	14.99	0.9478	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			13.96600	12.558	14.99	0.0522	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			221.14870	217.446	18.46	0.4365	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			321.14870	347.446	18.46	0.5635	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			603.34170	603.636	18.58	0.5498	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			473.34170	503.636	18.58	0.4502	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			280.80670	288.030	20.75	0.3080	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,150.80670	1,188.031	20.75	0.6920	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,221.24790	1,206.106	16.18	0.8403	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			91.24790	106.106	16.18	0.1597	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,151.87880	1,193.866	20.06	0.5905	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,541.68340	1,533.145	16.44	0.8206	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			151.68340	173.145	16.44	0.1794	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			922.64640	928.271	18.30	0.6046	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			532.64640	568.271	18.30	0.3954	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			541.87880	553.866	20.06	0.4095	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,831.53810	1,818.093	16.57	0.8178	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			191.53810	218.093	16.57	0.1822	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,204.18480	1,205.514	18.14	0.6392	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			564.18480	605.514	18.14	0.3608	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	0.14	Call			789.79660	799.998	19.77	0.4714	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,149.79660	1,199.998	19.77	0.5286	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,070.82140	1,081.730	19.75	0.5243	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,150.82140	1,201.730	19.75	0.4757	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			758.86870	775.081	21.02	0.4030	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,838.86870	1,895.081	21.02	0.5970	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,513.34900	1,514.170	18.21	0.6702	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			593.34900	634.170	18.21	0.3298	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.93370		16.02670			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.95970		16.05280			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.01860		16.11250			0.0000	160,186.00	10	139,585
€ / R	On	29/03/2019	Foreign Exchange Future			16.05580		16.14980			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.11330		16.20760			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.15010		16.24490			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.30090		16.39760			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.31440		16.41120			0.0000	16,314.40	1	30,026
€ / R	On	14/08/2019	Foreign Exchange Future			16.52480		16.62290			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.63870		16.73890			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.94690		17.05020			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			17.16340		17.27140			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.29450		17.39990			0.0000	0.00	0	0
Total € / R Future												176,500.40	11	209,175
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			64.74060	72.535	17.34	0.3353	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			291.44060	206.235	17.34	0.6647	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			91.95520	117.898	16.62	0.3457	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			374.75520	307.598	16.62	0.6543	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			91.18440	114.940	14.97	0.2647	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			306.63820	361.417	16.19	0.5491	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,538.93570	3,632.921	26.15	0.9959	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.43570	1.521	26.15	0.0041	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			238.67980	284.073	15.76	0.4808	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			351.17980	302.673	15.76	0.5192	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			603.68440	533.540	14.97	0.7353	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,262.20880	1,349.373	19.78	0.9093	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			284.94980	246.327	16.22	0.4459	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			312.44980	367.727	16.22	0.5541	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			280.81440	242.686	16.25	0.4409	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			318.31440	374.086	16.25	0.5591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			289.13820	250.017	16.19	0.4509	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			44.70880	37.973	19.78	0.0907	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			448.60550	509.975	16.56	0.6035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			278.40550	245.775	16.56	0.3965	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			447.70980	505.238	16.04	0.5507	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			375.30980	338.538	16.04	0.4493	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			557.89640	619.818	16.62	0.5759	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			382.79640	349.918	16.62	0.4241	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			30.78350	32.266	15.23	0.0531	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,178.38350	2,083.166	15.23	0.9469	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			444.11430	415.765	17.28	0.3882	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			892.91430	961.365	17.28	0.6118	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			441.09230	412.965	17.30	0.3860	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			899.89230	968.565	17.30	0.6140	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			438.08770	410.185	17.32	0.3839	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			906.88770	975.785	17.32	0.6161	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			435.07360	475.350	15.25	0.3679	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,027.97360	970.150	15.25	0.6321	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,180.10410	3,272.330	20.61	0.8695	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			153.00410	147.130	20.61	0.1305	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			917.52350	865.290	15.56	0.5846	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			534.62350	580.490	15.56	0.4154	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			601.88860	568.617	16.78	0.4259	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			988.98860	1,053.817	16.78	0.5741	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			485.57180	462.684	17.69	0.3345	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,536.67180	1,613.984	17.69	0.6655	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			0.00000	2,003.537	18.44	0.7236	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			0.00000	372.237	18.44	0.2764	10,742,015.35	28,858	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			0.00000	1,336.463	14.55	0.7337	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			0.00000	317.763	14.55	0.2663	4,585,000.88	14,429	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			487.86520	464.836	17.67	0.3358	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,528.96520	1,606.136	17.67	0.6642	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,195.02950	2,280.578	18.87	0.7583	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			333.92950	319.278	18.87	0.2417	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			490.16640	466.995	17.65	0.3371	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,521.26640	1,598.295	17.65	0.6629	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,846.04240	3,946.343	20.82	0.8272	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			276.24240	273.243	20.82	0.1728	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			668.66350	641.605	17.27	0.3784	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			503.29600	542.900	14.77	0.3350	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			666.11160	639.190	17.28	0.3772	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,635.91160	1,712.290	17.28	0.6228	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,628.46350	1,704.705	17.27	0.6216	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			663.57130	636.781	17.29	0.3760	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,643.37130	1,719.880	17.29	0.6240	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,353.23430	3,253.091	13.76	0.9596	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			33.03430	36.191	13.76	0.0404	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,403.49600	1,339.800	14.77	0.6650	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			961.17820	1,021.011	15.75	0.4550	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	10/02/2020	Foreign Exchange Option	17.07	Call			1,162.57820	1,114.411	15.75	0.5450	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			729.00150	780.774	15.20	0.3910	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,350.40150	1,294.174	15.20	0.6090	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			869.18700	926.034	15.54	0.4311	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,230.58700	1,179.434	15.54	0.5689	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			920.41540	978.951	15.66	0.4446	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,191.81540	1,142.351	15.66	0.5554	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,878.50500	1,956.163	17.33	0.6082	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			813.56140	785.577	17.30	0.3939	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,863.66140	1,941.077	17.30	0.6061	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			810.97470	783.119	17.32	0.3928	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,871.07470	1,948.619	17.32	0.6072	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			808.40500	780.663	17.33	0.3918	0.00	0	0
Total € / R Option												15,327,016.23	43,287	264,358
Total € / R												15,503,516.63	43,298	473,533
AUS / R	On	18/03/2019	Foreign Exchange Future			10.09360		10.10810			0.0000	0.00	0	5,731
AUS / R	On	14/06/2019	Foreign Exchange Future			10.21510		10.23070			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.34850		10.36520			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.47780		10.49530			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.62200		10.64000			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	22,385
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			77.31770	73.217	15.00	0.2755	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			339.21770	349.617	15.00	0.7245	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			81.98740	77.664	14.91	0.2892	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			323.88740	334.064	14.91	0.7108	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			79.62010	75.410	14.95	0.2823	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			331.52010	341.810	14.95	0.7177	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			108.28540	108.745	15.79	0.2160	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			887.58540	903.645	15.79	0.7840	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			106.81490	107.296	15.82	0.2134	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			896.11490	912.196	15.82	0.7866	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			109.77720	110.213	15.77	0.2185	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			879.07720	895.113	15.77	0.7815	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			280.69780	279.631	14.08	0.3820	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			665.49780	681.131	14.08	0.6180	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			277.85440	276.849	14.10	0.3790	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			672.65440	688.349	14.10	0.6210	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			275.03710	274.093	14.12	0.3759	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			679.83710	695.593	14.12	0.6241	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			352.21270	351.175	13.85	0.4009	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			756.91270	773.375	13.85	0.5991	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			349.29160	348.307	13.87	0.3982	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			763.99160	780.507	13.87	0.6018	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	13/12/2019	Foreign Exchange Option	10.89	Call			355.15920	354.068	13.84	0.4035	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			749.85920	766.268	13.84	0.5965	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			828.82140	845.787	14.03	0.6248	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			324.12140	323.587	14.03	0.3752	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			846.46850	862.632	13.92	0.5794	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			433.44810	431.645	13.94	0.4183	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			853.44810	869.645	13.94	0.5817	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			430.44550	428.681	13.95	0.4160	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			860.44550	876.681	13.95	0.5840	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			436.46850	434.632	13.92	0.4206	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.69400		10.68200			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.83270		10.82110			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.98140		10.97080			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.12120		11.11140			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.27660		11.26680			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			163.35600	167.239	14.83	0.4776	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			211.35600	203.239	14.83	0.5224	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			159.42850	163.235	14.88	0.4692	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			217.42850	209.235	14.88	0.5308	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			167.36750	171.327	14.79	0.4861	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			205.36750	197.327	14.79	0.5139	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			368.15010	375.586	14.57	0.5311	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			347.05010	342.886	14.57	0.4689	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			363.85700	371.085	14.59	0.5266	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			352.75700	348.385	14.59	0.4734	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			372.73040	380.129	14.56	0.5355	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			341.63040	337.429	14.56	0.4645	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			326.94560	334.922	15.08	0.3976	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			746.14560	743.522	15.08	0.6024	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			324.08200	332.059	15.10	0.3948	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			753.28200	750.659	15.10	0.6052	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			329.83840	337.807	15.05	0.4003	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			739.03840	736.407	15.05	0.5997	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			415.20680	425.426	14.93	0.4188	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			843.80680	844.226	14.93	0.5812	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			412.24150	422.449	14.94	0.4165	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			850.84150	851.249	14.94	0.5835	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			418.19470	428.430	14.91	0.4212	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			836.79470	837.230	14.91	0.5788	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			514.92550	525.739	14.99	0.4392	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	16/03/2020	Foreign Exchange Option	11.69	Put			938.12550	939.139	14.99	0.5608	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			511.85010	522.647	15.00	0.4372	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			945.05010	946.047	15.00	0.5628	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			518.02090	528.852	14.97	0.4413	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			931.22090	932.252	14.97	0.5587	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			12.94000		14.93000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.12780		14.18370			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.40230		14.46000			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.70270		14.76420			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.98990		15.05290			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.31420		15.37790			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			168.92200	152.047	17.55	0.3292	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			455.22200	494.247	17.55	0.6708	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			166.15010	149.599	17.60	0.3247	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			462.45010	501.799	17.60	0.6753	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			171.73660	154.534	17.51	0.3336	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			448.03660	486.734	17.51	0.6664	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			445.59590	426.532	17.36	0.4296	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			715.59590	754.232	17.36	0.5704	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			442.17080	423.299	17.38	0.4270	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			722.17080	760.999	17.38	0.5730	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			449.04680	429.789	17.33	0.4321	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			709.04680	747.489	17.33	0.5679	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			449.85410	439.680	18.22	0.3456	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,375.65410	1,426.980	18.22	0.6544	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			447.50340	437.445	18.24	0.3441	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,383.30340	1,434.745	18.24	0.6559	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			452.21880	441.928	18.21	0.3471	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,368.01880	1,419.228	18.21	0.6529	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			616.80730	605.133	18.11	0.3839	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,513.90730	1,565.233	18.11	0.6161	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			614.25300	602.690	18.13	0.3826	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,521.35300	1,572.790	18.13	0.6174	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			611.71110	600.259	18.14	0.3813	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,528.81110	1,580.359	18.14	0.6187	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			686.80030	678.297	18.53	0.3702	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	16/03/2020	Foreign Exchange Option	16.63	Put			1,938.90030	1,994.097	18.53	0.6298	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			684.50950	676.094	18.54	0.3692	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,946.60950	2,001.894	18.54	0.6308	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			689.09470	680.502	18.51	0.3712	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,931.19470	1,986.302	18.51	0.6288	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09040		2.09880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11370		2.12250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			381.06070	425.688	15.43	0.5317	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			472.66990	423.985	15.25	0.5535	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			284.66990	319.985	15.25	0.4465	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			418.72130	374.700	15.34	0.5106	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			330.72130	370.700	15.34	0.4894	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			369.06070	329.688	15.43	0.4683	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,613.20580	1,537.111	14.29	0.8001	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			188.20580	200.112	14.29	0.1999	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,533.85420	1,459.264	14.25	0.7828	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			208.85420	222.264	14.25	0.2172	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,694.18920	1,616.697	14.32	0.8165	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			169.18920	179.697	14.32	0.1835	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.14720		2.16000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18790		2.20110			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.23270		2.24620			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.27510		2.28920			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.32280		2.33710			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,110.75980	1,216.343	17.20	0.8404	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			142.19500	114.833	16.79	0.2003	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			942.19500	1,042.833	16.79	0.7997	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			124.94850	100.483	16.98	0.1787	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,024.94850	1,128.483	16.98	0.8213	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			110.75980	88.343	17.20	0.1596	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			494.81950	547.399	14.60	0.4008	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			950.69910	874.996	14.69	0.5773	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			539.69910	595.996	14.69	0.4227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,063.22990	980.114	14.51	0.6212	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			452.22990	501.114	14.51	0.3788	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,005.81950	926.399	14.60	0.5992	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			525.19810	494.740	16.19	0.3007	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,063.19810	2,167.740	16.19	0.6993	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			569.85620	536.954	15.99	0.3221	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,907.85620	2,009.954	15.99	0.6779	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			547.02980	515.377	16.09	0.3112	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,985.02980	2,088.377	16.09	0.6888	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			524.03080	502.474	16.78	0.2589	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,032.03080	3,151.474	16.78	0.7411	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			506.65880	485.759	16.84	0.2516	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,114.65880	3,234.759	16.84	0.7484	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			542.03880	519.806	16.71	0.2664	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,950.03880	3,068.805	16.71	0.7336	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			681.63000	659.031	16.93	0.2830	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,410.63000	3,531.032	16.93	0.7170	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			663.41090	641.397	16.99	0.2766	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,492.41090	3,613.397	16.99	0.7234	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			700.41270	677.202	16.87	0.2896	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,329.41270	3,449.202	16.87	0.7104	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.80850		1.81440			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83300		1.83880			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			491.43800	455.302	16.98	0.5919	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			247.43800	270.302	16.98	0.4081	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			435.97840	402.800	17.10	0.5475	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			291.97840	317.800	17.10	0.4525	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			551.39570	512.359	16.86	0.6360	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			207.39570	227.360	16.86	0.3640	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,135.55510	1,095.381	16.33	0.6853	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			347.55510	365.382	16.33	0.3147	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,075.12970	1,036.857	16.47	0.6623	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			387.12970	406.857	16.47	0.3377	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,198.50230	1,156.481	16.18	0.7080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			310.50230	326.481	16.18	0.2920	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14070		0.14120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/06/2019	Foreign Exchange Future			0.13980		0.14020			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13920		0.13990			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13840		0.14030			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13700		0.13990			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.63930		1.64480			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66290		1.66860			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.73150		9.73340			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.85310		9.85600			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.98500		9.98860			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.10980		10.11400			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.24620		10.25030			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			278.04120	276.005	13.83	0.7051	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			74.64120	74.505	13.83	0.2949	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			271.40740	269.397	13.86	0.6958	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			78.00740	77.897	13.86	0.3042	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			284.77290	282.711	13.80	0.7144	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			71.37290	71.211	13.80	0.2856	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			290.46700	292.275	14.42	0.4836	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			354.46700	359.175	14.42	0.5164	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			286.54590	288.411	14.45	0.4789	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			360.54590	365.311	14.45	0.5211	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			294.43420	296.189	14.39	0.4884	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			348.43420	353.089	14.39	0.5116	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			484.65470	487.333	13.78	0.5722	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			346.05470	352.333	13.78	0.4278	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			479.73400	482.487	13.80	0.5684	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			351.13400	357.487	13.80	0.4316	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			489.61260	492.215	13.77	0.5760	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			341.01260	347.215	13.77	0.4240	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			418.41920	425.120	14.49	0.4552	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			654.41920	665.320	14.49	0.5448	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			415.00540	421.724	14.51	0.4524	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			661.00540	671.924	14.51	0.5476	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			421.86100	428.543	14.48	0.4580	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			647.86100	658.743	14.48	0.5420	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			499.86250	507.835	14.76	0.4622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			769.56250	781.635	14.76	0.5378	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			496.46610	504.451	14.77	0.4598	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			776.16610	788.251	14.77	0.5402	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			503.27820	511.243	14.75	0.4645	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			762.97820	775.043	14.75	0.5355	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32800		1.33360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33490		1.34070			0.0000	0.00	0	0
Total PULA / R Future												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			64.00000	120.000		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			164.00000	220.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	20.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			207.00000	149.000		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			107.00000	49.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			307.00000	249.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.28390		1.28140			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28960		1.28710			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29550		1.29300			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30100		1.29850			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30680		1.30440			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13000		1.13300			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13850		1.14150			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14770		1.15070			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15620		1.15930			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16580		1.16880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$									0.00	0	587
SGD / R On 18/03/2019 Foreign Exchange Future			10.44160		10.48330			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.57530		10.61830			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			111.55350	125.774	14.57	0.3920	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			258.93980	231.880	14.61	0.5991	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			115.63980	130.280	14.61	0.4009	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			253.11690	226.477	14.64	0.5901	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			119.81690	134.877	14.64	0.4099	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			264.85350	237.374	14.57	0.6080	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			105.80580	114.026	13.67	0.2288	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			729.08930	693.932	13.65	0.7792	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			100.78930	108.632	13.65	0.2208	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			721.57710	686.607	13.66	0.7752	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			103.27710	111.307	13.66	0.2248	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			714.10580	679.326	13.67	0.7712	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.63540		2.63690			0.0000	0.00	0	18,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.54550		2.54460			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	18,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			22.09940	19.284	17.28	0.2498	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			115.19940	113.884	17.28	0.7502	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			19.87460	17.235	17.36	0.2284	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			122.97460	121.835	17.36	0.7716	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			24.52840	21.538	17.20	0.2725	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			107.62840	106.138	17.20	0.7275	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.78080	1.598	24.98	0.0132	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			987.18080	986.098	24.98	0.9868	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.68500	1.510	24.98	0.0125	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			997.08500	996.010	24.98	0.9875	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			1.88180	1.691	24.98	0.0139	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			977.28180	976.191	24.98	0.9861	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	18,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 241 652 863.40	87,567	1,506,129
Total Options									115 871 730.93	193,734	5,993,850
Grand Total:									1,357,524,594.33	281,301	7,499,979