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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/06/2018 Foreign Exchange Future			13.47900		13.63440			0.0000	0.00	0	0
\$ / R On 29/06/2018 Foreign Exchange Future			13.48260		13.63630			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.48770		13.64150			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.48950		13.64320			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.49290		13.64670			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.49460		13.64840			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.51840		13.67270			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.52520		13.67970			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.52690		13.68140			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.53030		13.68490			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.53730		13.69200			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.54070		13.69560			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.54940		13.70440			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.55980		13.71500			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.56330		13.71860			0.0000	0.00	0	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.57200		13.72740			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.59120		13.74700			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.59650		13.75240			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.61420		13.77040			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.62130		13.77760			0.0000	160,213,730.60	11,762	590,669
\$ / R On 28/09/2018 Foreign Exchange Future			13.64060		13.79740			0.0000	0.00	0	3,280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2018	Foreign Exchange Future			13.64760		13.80450			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.68740		13.84520			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.69430		13.85230			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.69780		13.85580			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.69950		13.85760			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.70650		13.86470			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.72030		13.87890			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.72550		13.88420			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.74980		13.90900			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.76880		13.92840			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.77400		13.93380			0.0000	45,867,420.00	3,330	74,889
\$ / R	On	21/12/2018	Foreign Exchange Future			13.78610		13.83360			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.80350		13.96380			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.80690		13.96730			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.85550		14.01640			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.85720		14.01810			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.87970		14.04090			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.90570		14.06720			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.93690		14.09880			0.0000	0.00	0	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			13.95250		14.11460			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.95600		14.11820			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.96300		14.12530			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.01180		14.17510			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.06590		14.23030			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.07120		14.23560			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.09030		14.25520			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.11400		14.27870			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.11810		14.28270			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.15870		14.32240			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.16010		14.32370			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.19940		14.36210			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.20350		14.36610			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.22250		14.38470			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.24140		14.40320			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.24420		14.40580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.28350		14.44420			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32280		14.48260			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.32690		14.48660			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.34180		14.50120			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.36620		14.52500			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.36890		14.52770			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.40820		14.56610			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.45020		14.60710			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.49230		14.64820			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.52890		14.68390			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.57500		14.72890			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			14.58850		14.74220			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.68840		14.84480			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.80970		14.96910			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>206,081,150.60</b>	<b>15,092</b>	<b>869,398</b>
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Put			11.83280	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Call			206.23280	39.000	12.26	1.0000	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			0.97070	1.774	21.47	0.0126	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			1,017.27070	864.374	21.47	0.9874	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,186.65480	1,033.276	22.50	0.9950	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			0.35480	0.676	22.50	0.0050	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			0.64400	1.196	21.90	0.0087	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			1,086.94400	933.796	21.90	0.9913	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			3.56490	6.261	20.09	0.0408	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			789.86490	638.861	20.09	0.9592	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,166.70010	1,013.358	22.38	0.9944	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			0.40010	0.758	22.38	0.0056	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,196.63410	1,043.239	22.56	0.9952	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			0.33410	0.639	22.56	0.0048	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			0.53910	1.008	22.08	0.0074	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			1,116.83910	963.609	22.08	0.9926	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			0.68310	1.265	21.84	0.0092	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			1,076.98310	923.865	21.84	0.9908	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,463.73260	2,617.414	34.12	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.03260	0.014	34.12	0.0001	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,983.85470	2,137.460	31.45	0.9996	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.15470	0.060	31.45	0.0004	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,416.35990	1,262.779	23.88	0.9986	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.05990	0.179	23.88	0.0014	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			250.46740	355.870	19.27	0.8047	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			86.76740	38.470	19.27	0.1953	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,841.62520	1,687.704	20.35	1.0000	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.12520	0.004	20.35	0.0000	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,142.62440	988.983	19.47	0.9913	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			1.12440	1.283	19.47	0.0087	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			399.89060	520.880	19.25	0.8663	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			61.39060	28.580	19.25	0.1337	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			19.34180	34.685	17.44	0.1656	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			540.84180	402.385	17.44	0.8344	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			2.30870	2.721	18.69	0.0171	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			1,045.50870	892.221	18.69	0.9829	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			3.47110	4.154	18.23	0.0236	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,040.17110	887.054	18.23	0.9764	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			445.36390	324.425	16.82	0.7163	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			46.96390	79.825	16.82	0.2837	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			170.74020	247.558	17.97	0.5806	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			219.14020	142.158	17.97	0.4194	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,579.38870	1,425.820	22.96	0.9938	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.98870	1.220	22.96	0.0062	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			243.98100	336.715	18.53	0.6767	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			162.38100	101.315	18.53	0.3233	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			345.51910	437.648	18.17	0.6497	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			218.21910	156.048	18.17	0.3503	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,048.13080	2,198.937	22.58	0.9866	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			7.83080	4.137	22.58	0.0134	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			84.77060	55.530	20.07	0.1393	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			855.07060	980.330	20.07	0.8607	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,265.13560	2,417.326	22.90	0.9916	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.83560	2.526	22.90	0.0084	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			638.43390	753.141	19.27	0.7917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			128.13390	88.341	19.27	0.2083	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			722.18590	840.760	19.60	0.8164	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			113.58590	77.660	19.60	0.1836	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			2.77720	4.112	17.45	0.0155	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,627.67720	1,474.412	17.45	0.9845	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			214.58370	279.036	16.87	0.4691	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			406.58370	316.336	16.87	0.5309	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,631.57630	2,784.911	22.86	0.9931	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.57630	2.211	22.86	0.0069	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,138.11530	2,288.385	22.02	0.9834	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			10.11530	5.685	22.02	0.0166	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			748.60240	623.281	15.90	0.7896	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			56.60240	85.981	15.90	0.2104	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			376.09070	465.282	17.77	0.6186	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			268.09070	202.582	17.77	0.3814	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			21.90400	33.639	15.80	0.0974	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,057.50400	914.339	15.80	0.9026	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			276.23380	212.680	17.83	0.3721	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			431.83380	523.280	17.83	0.6279	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,485.87680	2,635.627	22.26	0.9863	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			10.27680	5.027	22.26	0.0137	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			7.43360	12.422	15.57	0.0402	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,391.83360	1,241.822	15.57	0.9598	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,023.24650	1,146.542	19.79	0.8340	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			118.24650	86.342	19.79	0.1660	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			238.56630	300.953	16.67	0.4444	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			487.16630	394.253	16.67	0.5556	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			290.78080	358.403	16.75	0.4813	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			458.18080	370.403	16.75	0.5187	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,340.61150	2,484.925	22.29	0.9510	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			37.61150	26.125	22.29	0.0490	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			854.41400	734.740	15.74	0.7516	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			107.41400	143.540	15.74	0.2484	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			359.06350	432.562	16.92	0.5085	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			456.06350	373.762	16.92	0.4915	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			443.21640	526.716	17.31	0.5649	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			390.21640	317.916	17.31	0.4351	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,844.68800	2,992.508	22.93	0.9728	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			21.68800	13.708	22.93	0.0272	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			27.39640	40.825	15.02	0.0932	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,309.79640	1,167.325	15.02	0.9068	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			221.42640	274.804	16.14	0.3662	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			691.82640	589.004	16.14	0.6338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			168.43220	132.023	19.48	0.1928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,250.83220	1,370.723	19.48	0.8072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			166.91050	130.767	19.50	0.1912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,259.31050	1,379.467	19.50	0.8088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			169.97100	133.291	19.46	0.1944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,242.37100	1,361.991	19.46	0.8056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,022.38470	895.662	15.38	0.7922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			94.78470	124.362	15.38	0.2078	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,781.10030	2,625.677	19.16	0.9901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			3.50030	4.377	19.16	0.0099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,493.39430	1,618.873	20.04	0.8488	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			130.99430	100.173	20.04	0.1512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,318.25130	1,178.500	15.05	0.8861	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			40.65130	57.200	15.05	0.1139	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,415.18170	2,556.916	21.93	0.9371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			52.78170	38.216	21.93	0.0629	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,253.70810	2,393.454	21.61	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			61.30810	44.754	21.61	0.0728	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,320.02350	2,460.621	21.74	0.9315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			57.62350	41.921	21.74	0.0685	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			936.93840	815.936	15.52	0.7564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			119.33840	154.636	15.52	0.2436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			385.89140	457.458	16.68	0.4941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			513.49140	428.758	16.68	0.5059	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			476.55400	396.955	16.87	0.4779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			428.95400	505.655	16.87	0.5221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,221.71890	1,085.627	15.15	0.8599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			54.11890	74.327	15.15	0.1401	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			667.73770	568.264	16.18	0.6121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			250.13770	306.964	16.18	0.3879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,358.02920	2,499.093	21.82	0.9338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			55.62920	40.393	21.82	0.0662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,187.36890	1,052.711	15.19	0.8496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			59.76890	81.411	15.19	0.1504	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			734.87950	630.044	16.00	0.6528	0.00	0	1,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			207.27950	258.744	16.00	0.3472	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,558.75010	2,702.025	22.21	0.9447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			46.35010	33.325	22.21	0.0553	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,263.54900	3,410.355	22.09	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			21.14900	11.655	22.09	0.0221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,794.12690	1,641.212	15.68	0.9549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			16.52690	19.912	15.68	0.0451	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			226.16360	280.068	16.08	0.3657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			703.76360	601.368	16.08	0.6343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,038.85510	1,884.846	16.55	0.9692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			11.25510	13.546	16.55	0.0308	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,503.94650	1,355.202	14.86	0.9255	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			26.34650	33.902	14.86	0.0745	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,285.29150	2,130.560	17.42	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			7.69150	9.260	17.42	0.0210	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,940.71850	1,787.093	16.20	0.9641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			13.11850	15.793	16.20	0.0359	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			311.60880	375.188	16.40	0.4397	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			589.20880	496.488	16.40	0.5603	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,088.02740	1,933.849	16.72	0.9715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			10.42740	12.549	16.72	0.0285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,186.55340	2,032.076	17.07	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			8.95340	10.776	17.07	0.0245	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,891.76650	1,738.358	16.03	0.9613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			14.16650	17.058	16.03	0.0387	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,305.06180	2,150.285	17.49	0.9796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			7.46180	8.985	17.49	0.0204	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			79.35960	105.616	15.30	0.1837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,086.95960	956.916	15.30	0.8163	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			189.38620	238.416	15.91	0.3288	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			766.98620	659.716	15.91	0.6712	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			84.91290	112.393	15.33	0.1926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,062.51290	933.693	15.33	0.8074	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			24.36630	29.446	14.81	0.0663	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,551.96630	1,400.746	14.81	0.9337	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			998.68880	873.259	15.40	0.7828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			101.08880	131.959	15.40	0.2172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,336.10750	1,195.737	15.03	0.8906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			38.50750	54.437	15.03	0.1094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,161.88640	1,028.338	15.22	0.8416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			64.28640	87.038	15.22	0.1584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,247.75300	1,110.621	15.12	0.8674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			50.15300	69.321	15.12	0.1326	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,427.46620	1,283.411	14.93	0.9110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			29.86620	42.111	14.93	0.0890	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			129.27490	167.030	15.59	0.2574	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	17/09/2018	Foreign Exchange Option	13.00	Call			906.87490	788.329	15.59	0.7426	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			754.02400	647.726	15.95	0.6639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			196.42400	246.426	15.95	0.3361	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			360.17960	428.498	16.57	0.4762	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			537.77960	449.798	16.57	0.5238	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,607.60010	5,451.300	21.83	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00010	0.000	21.83	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			371.27870	305.212	17.50	0.3904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			593.67870	683.912	17.50	0.6096	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,370.82420	1,493.946	19.78	0.8290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			148.42420	115.246	19.78	0.1710	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,408.41940	1,265.685	14.95	0.9072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			30.81940	44.385	14.95	0.0928	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			941.47700	822.912	15.57	0.7378	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			144.07700	182.312	15.57	0.2622	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			474.65090	553.023	16.95	0.5287	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			492.05090	413.623	16.95	0.4713	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			486.04700	565.609	16.99	0.5350	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			483.44700	406.209	16.99	0.4650	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,041.95000	3,186.003	22.59	0.9574	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			39.35000	26.603	22.59	0.0426	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,513.33590	2,654.181	21.89	0.9314	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			60.73590	44.781	21.89	0.0686	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			92.98870	120.839	15.28	0.1913	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,137.48870	1,008.439	15.28	0.8087	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			981.88880	1,085.375	18.28	0.6841	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			337.08880	282.775	18.28	0.3159	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,436.89910	1,555.560	19.37	0.7787	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			229.19910	189.860	19.37	0.2213	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			605.51000	688.547	17.12	0.5448	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			531.31000	456.347	17.12	0.4552	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,227.61760	3,372.050	22.83	0.9357	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			63.41760	49.849	22.83	0.0643	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,700.56390	2,840.416	21.66	0.9124	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			86.36390	68.216	21.66	0.0876	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,037.81480	919.752	15.51	0.7288	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			182.01480	221.952	15.51	0.2712	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			529.04370	606.368	16.86	0.5092	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			584.84370	504.168	16.86	0.4908	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			133.64500	166.376	15.34	0.2195	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,181.24500	1,055.876	15.34	0.7805	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,020.87760	3,163.966	22.29	0.9239	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			75.57760	60.466	22.29	0.0761	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			30.22690	37.693	15.68	0.0636	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,994.92690	1,844.194	15.68	0.9364	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			573.26630	495.021	16.94	0.4777	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	05/11/2018	Foreign Exchange Option	13.86	Put			568.56630	648.521	16.94	0.5223	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,279.26420	1,391.819	18.85	0.7307	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			298.16420	252.119	18.85	0.2693	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			272.10040	324.835	15.85	0.3360	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			936.30040	830.335	15.85	0.6640	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			23.79720	29.195	15.91	0.0487	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,237.99720	2,084.695	15.91	0.9513	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,060.75510	2,902.838	17.29	0.9866	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			6.55510	7.338	17.29	0.0134	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,897.32160	3,039.210	21.68	0.8994	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			106.32160	89.010	21.68	0.1006	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,121.68670	1,004.025	15.52	0.7242	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			212.68670	254.225	15.52	0.2758	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			728.68850	815.550	17.28	0.5594	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			557.68850	485.350	17.28	0.4406	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			561.56350	637.469	16.78	0.4908	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			670.56350	587.269	16.78	0.5092	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,482.39800	3,627.794	22.99	0.9239	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			81.39800	67.594	22.99	0.0761	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			491.22330	561.334	16.49	0.4470	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			769.62330	680.134	16.49	0.5530	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,978.46980	2,103.625	19.94	0.8122	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			216.86980	182.425	19.94	0.1878	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,206.05570	2,335.344	20.30	0.8348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			189.85570	159.344	20.30	0.1652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,320.83890	2,168.107	15.51	0.9475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			27.03890	34.107	15.51	0.0525	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,402.73030	3,548.553	22.65	0.9119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,459.81480	1,574.661	19.02	0.7314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,170.46480	1,276.059	18.34	0.6733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			404.26480	350.059	18.34	0.3267	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			321.70350	276.976	19.04	0.2672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,467.90350	1,582.976	19.04	0.7328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			184.21530	154.474	20.37	0.1607	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,802.16240	1,656.757	15.12	0.8871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			68.36240	82.757	15.12	0.1129	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			319.80520	275.302	19.05	0.2658	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,476.00520	1,591.302	19.05	0.7342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			323.61480	278.661	19.02	0.2686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			335.35620	289.022	18.91	0.2773	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,799.52780	1,920.475	19.63	0.7855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			253.32780	214.475	19.63	0.2145	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,757.56910	1,613.020	15.09	0.8799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			73.76910	89.020	15.09	0.1201	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,250.41530	2,380.474	20.37	0.8393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			508.42650	442.858	17.67	0.3965	0.00	0	100



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,394.91460	1,266.181	15.24	0.7987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			141.11460	172.181	15.24	0.2013	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			754.63710	666.701	16.59	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			520.83710	592.701	16.59	0.4585	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,411.55620	1,525.022	18.91	0.7227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			397.43630	460.329	16.20	0.3942	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,987.30870	2,112.416	19.94	0.8102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			221.10870	186.416	19.94	0.1898	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,816.39710	1,937.745	19.66	0.7879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			250.19710	211.745	19.66	0.2121	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			904.62650	998.858	17.67	0.6035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			58.52130	71.307	15.19	0.0995	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,524.88240	1,641.505	19.16	0.7425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			308.68240	265.505	19.16	0.2575	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			713.25910	628.694	16.73	0.5191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			569.45910	644.694	16.73	0.4809	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			881.23630	784.329	16.20	0.6058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			51.51700	63.118	15.25	0.0897	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,014.21890	908.053	15.84	0.6661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			300.41890	354.053	15.84	0.3339	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			563.95050	638.775	16.71	0.4784	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			717.75050	632.775	16.71	0.5216	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,892.32130	1,745.307	15.19	0.9005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			392.15230	339.299	18.43	0.3182	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,096.06520	1,198.732	18.15	0.6556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			429.86520	372.732	18.15	0.3444	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,961.42680	2,085.993	19.90	0.8070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			225.22680	189.993	19.90	0.1930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,965.31700	1,817.118	15.25	0.9103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			474.73230	412.473	17.86	0.3745	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			772.37080	860.183	17.32	0.5607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			576.17080	504.183	17.32	0.4393	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,110.78400	1,214.073	18.19	0.6592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			424.58400	368.073	18.19	0.3408	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,208.35230	1,315.299	18.43	0.6818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			157.43510	190.780	15.30	0.2171	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,076.12650	1,926.306	15.33	0.9237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			42.32650	52.306	15.33	0.0763	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,103.41400	1,206.396	18.17	0.6574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			427.21400	370.396	18.17	0.3426	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			980.93230	1,078.473	17.86	0.6255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			32.80830	41.014	15.44	0.0617	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			420.70860	485.433	16.27	0.4072	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			854.50860	759.433	16.27	0.5928	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,983.67880	1,835.197	15.26	0.9127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			49.87880	61.197	15.26	0.0873	0.00	0	174,530

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,341.23510	1,214.780	15.30	0.7829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			130.19830	159.680	15.19	0.1903	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			691.23100	774.607	17.10	0.5312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			625.03100	548.607	17.10	0.4688	0.00	0	11,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,092.00700	978.740	15.65	0.6975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			258.20700	304.740	15.65	0.3025	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,216.60830	2,065.014	15.44	0.9383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			337.36070	290.793	18.89	0.2787	0.00	0	21,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,643.27410	1,501.128	15.00	0.8598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			89.47410	107.128	15.00	0.1402	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,277.55200	1,386.853	18.59	0.6966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			371.35200	320.853	18.59	0.3034	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,433.99830	1,303.680	15.19	0.8097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			708.79390	624.635	16.75	0.5166	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			226.06040	267.953	15.53	0.2771	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,159.86040	1,041.953	15.53	0.7229	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			311.60670	367.043	15.89	0.3418	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			995.40670	891.043	15.89	0.6582	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,403.56070	1,516.793	18.89	0.7213	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			360.33120	311.094	18.69	0.2955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			106.26450	130.121	15.08	0.1631	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,540.06450	1,404.121	15.08	0.8369	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			661.09900	742.718	17.01	0.5195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			644.89900	566.718	17.01	0.4805	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			574.99390	650.635	16.75	0.4834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			96.53030	82.553	22.65	0.0881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,187.76390	1,068.453	15.49	0.7329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			213.96390	254.453	15.49	0.2671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			293.10650	345.536	15.81	0.3287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,026.90650	919.536	15.81	0.6713	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,316.53120	1,427.094	18.69	0.7045	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			0.00000	881.151	15.93	0.6463	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			0.00000	395.051	15.93	0.3537	395,051.30	1,000	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			0.00000	1,247.529	18.21	0.6605	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			0.00000	373.629	18.21	0.3395	373,628.70	1,000	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			0.00000	351.170	15.77	0.3279	351,170.00	1,000	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			0.00000	937.270	15.77	0.6721	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			0.00000	1,317.504	18.37	0.6759	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			0.00000	353.604	18.37	0.3241	353,604.10	1,000	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,202.22980	1,084.545	15.46	0.7227	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			238.42980	281.045	15.46	0.2773	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			840.48060	930.236	17.34	0.5689	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			584.28060	513.736	17.34	0.4311	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			587.27170	662.181	16.64	0.4751	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			751.07170	665.681	16.64	0.5249	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,715.81420	3,861.612	23.00	0.9141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			99.61420	85.112	23.00	0.0859	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,093.71370	3,235.783	21.66	0.8889	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			127.51370	109.283	21.66	0.1111	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			210.06150	249.405	15.37	0.2539	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,277.36150	1,156.305	15.37	0.7461	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			245.10290	287.347	15.38	0.2665	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,311.50290	1,192.847	15.38	0.7335	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			199.94880	237.184	15.25	0.2321	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,428.04880	1,304.384	15.25	0.7679	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,279.58710	1,162.637	15.43	0.7223	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			261.48710	305.437	15.43	0.2777	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			964.57980	1,057.537	17.46	0.5805	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			602.67980	534.737	17.46	0.4195	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,494.93530	1,605.542	18.56	0.6879	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			435.83530	385.242	18.56	0.3121	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,072.38540	1,167.526	17.55	0.5887	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			619.58540	553.226	17.55	0.4113	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			228.92090	268.585	15.27	0.2422	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,466.12090	1,344.285	15.27	0.7578	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,347.74020	1,231.143	15.41	0.7227	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			280.54020	325.443	15.41	0.2773	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			829.06230	748.634	16.79	0.5064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			780.26230	861.734	16.79	0.4936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,344.76840	2,196.758	14.09	0.9246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			45.96840	59.858	14.09	0.0754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,114.66760	1,972.623	14.41	0.8908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			75.86760	95.723	14.41	0.1092	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			463.41750	526.992	15.91	0.3712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,112.21750	1,013.892	15.91	0.6288	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,622.37430	2,468.958	13.72	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			23.57430	32.058	13.72	0.0454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,776.04570	3,614.342	15.71	0.9889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.24570	7.442	15.71	0.0111	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,399.35260	2,250.130	14.01	0.9314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			40.55260	53.230	14.01	0.0686	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,052.20160	1,145.464	17.41	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			671.00160	602.364	17.41	0.4282	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,559.02930	1,435.349	15.20	0.7708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			220.22930	258.449	15.20	0.2292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			960.48310	871.515	16.35	0.5661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			611.68310	684.615	16.35	0.4339	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,393.48240	1,498.866	18.13	0.6470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			532.28240	475.766	18.13	0.3530	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,576.97200	1,687.452	18.50	0.6797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			475.77200	424.352	18.50	0.3203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			452.24910	402.999	18.67	0.3064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,663.44910	1,776.099	18.67	0.6936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,106.81350	1,008.811	15.92	0.6267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			468.01350	531.911	15.92	0.3733	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,775.49400	1,889.483	18.85	0.7109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			424.29400	376.383	18.85	0.2891	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			450.17970	401.122	18.68	0.3051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,671.37970	1,784.222	18.68	0.6949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			448.12610	399.258	18.70	0.3039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,679.32610	1,792.358	18.70	0.6961	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			101.19800	125.660	14.57	0.1329	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,005.79800	1,868.160	14.57	0.8671	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			299.25610	344.906	15.41	0.2765	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,417.45610	1,300.906	15.41	0.7235	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,187.09870	1,284.608	17.66	0.5969	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			635.29870	570.608	17.66	0.4031	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			318.31870	365.078	15.44	0.2861	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,393.61870	1,278.078	15.44	0.7139	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,314.72550	1,415.342	17.77	0.6055	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			649.82550	587.142	17.77	0.3945	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			292.02510	335.872	15.33	0.2600	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,547.12510	1,427.672	15.33	0.7400	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,492.93500	1,375.681	15.39	0.7250	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			317.83500	363.881	15.39	0.2750	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			506.13670	571.556	15.90	0.3701	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,191.23670	1,093.356	15.90	0.6299	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,442.98070	1,546.182	17.89	0.6133	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			663.28070	602.082	17.89	0.3867	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			383.70450	434.088	15.51	0.2987	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,474.00450	1,359.988	15.51	0.7013	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,565.24520	1,447.535	15.40	0.7266	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			334.94520	381.635	15.40	0.2734	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			96.91820	124.232	13.93	0.1238	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,192.51820	2,055.432	13.93	0.8762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.95070	12.426	13.65	0.0173	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,310.06700	1,408.215	17.58	0.5806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,102.88670	1,968.522	14.15	0.8538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			127.68670	158.222	14.15	0.1462	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,147.69310	1,240.349	17.28	0.5456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			822.89310	750.649	17.28	0.4544	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,764.08840	1,645.780	15.21	0.7702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,012.89250	1,100.480	17.01	0.5130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			894.35030	817.285	17.03	0.4854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,019.15030	1,106.985	17.03	0.5146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			901.85140	824.292	17.00	0.4886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,006.65140	1,093.992	17.00	0.5114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			724.92180	801.056	16.37	0.4310	0.00	0	12,450

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	15.62	Put			1,907.79780	2,020.597	18.62	0.6799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			542.99780	490.897	18.62	0.3201	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,147.41320	2,264.376	18.96	0.7113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			482.61320	434.676	18.96	0.2887	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			898.09250	820.780	17.01	0.4870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			697.96570	772.763	16.30	0.4222	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,852.57650	1,964.902	18.55	0.6721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			557.77650	505.202	18.55	0.3279	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,443.16290	1,332.111	15.59	0.6847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			427.96290	481.811	15.59	0.3153	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,100.12180	1,011.356	16.37	0.5690	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			745.26700	678.515	17.58	0.4194	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,610.50600	1,492.463	15.39	0.7308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			335.30600	382.163	15.39	0.2692	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			387.08580	437.969	15.50	0.2956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,512.28580	1,398.269	15.50	0.7044	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,123.16570	1,033.063	16.30	0.5778	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			258.88840	305.480	15.21	0.2298	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,050.90140	2,165.912	18.83	0.6991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			506.10140	456.212	18.83	0.3009	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,578.15070	3,412.726	13.65	0.9827	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			350.07720	397.071	15.41	0.2720	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,628.77720	1,511.071	15.41	0.7280	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,565.49360	1,669.914	18.02	0.6203	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			674.19360	613.914	18.02	0.3797	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			419.29950	470.795	15.55	0.3048	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,511.99950	1,398.895	15.55	0.6952	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,709.78420	1,814.765	18.24	0.6261	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			692.18420	633.465	18.24	0.3739	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			371.91640	419.269	15.47	0.2722	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,694.31640	1,577.969	15.47	0.7278	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			460.56510	513.889	15.66	0.3121	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,544.26510	1,433.989	15.66	0.6879	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			390.84590	437.960	15.50	0.2721	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,752.94590	1,637.360	15.50	0.7279	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,859.73080	1,965.428	18.46	0.6335	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			701.83080	644.828	18.46	0.3665	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			501.50260	555.776	15.74	0.3184	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,577.60260	1,469.276	15.74	0.6816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,106.89370	1,988.784	14.71	0.8082	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			222.19370	266.284	14.71	0.1918	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,512.66420	1,408.035	15.89	0.6571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			577.96420	635.535	15.89	0.3429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,507.04860	1,402.637	15.90	0.6555	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			582.34860	640.137	15.90	0.3445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,136.67500	2,245.301	18.83	0.6624	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	15.87	Call			651.37500	597.801	18.83	0.3376	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,518.29240	1,413.452	15.88	0.6587	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			573.59240	630.952	15.88	0.3413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,658.24170	3,497.156	13.73	0.9720	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			23.54170	24.656	13.73	0.0280	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			407.99200	455.052	15.51	0.2714	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,811.19200	1,696.452	15.51	0.7286	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,993.52650	2,099.521	18.62	0.6379	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			716.72650	660.921	18.62	0.3621	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			537.04820	592.160	15.82	0.3227	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,612.84820	1,506.360	15.82	0.6773	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,869.18180	1,756.524	15.55	0.7291	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			424.98180	473.024	15.55	0.2709	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,151.46830	2,257.539	18.81	0.6446	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			725.66830	671.039	18.81	0.3554	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			579.89690	636.727	15.91	0.3296	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,634.09690	1,530.226	15.91	0.6704	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,920.17670	1,811.355	15.58	0.7298	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,284.48080	2,391.063	18.95	0.6487	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			737.08080	683.863	18.95	0.3513	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			437.57670	488.555	15.58	0.2702	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			619.81230	677.366	15.98	0.3341	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,666.41230	1,564.266	15.98	0.6659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			806.68670	750.436	18.71	0.3753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,125.48670	2,228.636	18.71	0.6247	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			811.39310	754.902	18.69	0.3772	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,110.19310	2,213.102	18.69	0.6228	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,774.17220	5,904.006	22.40	0.8612	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			275.37220	245.806	22.40	0.1388	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			809.03890	752.661	18.70	0.3763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,117.83890	2,220.861	18.70	0.6237	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			451.29390	503.492	15.58	0.2691	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,976.29390	1,869.692	15.58	0.7309	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,433.12300	2,540.336	19.10	0.6532	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			748.12300	696.536	19.10	0.3468	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			658.61560	717.094	16.04	0.3383	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,696.31560	1,595.994	16.04	0.6617	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			696.11930	755.561	16.11	0.3423	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,722.21930	1,623.761	16.11	0.6577	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			734.00040	793.884	16.16	0.3457	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,751.10040	1,654.084	16.16	0.6543	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			771.99790	832.600	16.21	0.3489	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,780.19790	1,684.900	16.21	0.6511	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			807.45240	867.821	16.25	0.3522	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,801.35240	1,706.721	16.25	0.6478	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			846.16750	906.082	16.28	0.3545	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,835.06750	1,741.082	16.28	0.6455	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,284.03350	1,213.099	17.86	0.4879	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,711.83350	1,794.599	17.86	0.5121	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,280.72080	1,209.939	17.87	0.4869	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,718.52080	1,801.439	17.87	0.5131	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,287.35640	1,216.269	17.85	0.4889	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,705.15640	1,787.769	17.85	0.5111	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,320.04310	1,248.693	18.07	0.4832	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,845.24310	1,930.293	18.07	0.5168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,439.07490	1,363.406	18.11	0.5002	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,829.97490	1,913.706	18.11	0.4998	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,445.80830	1,369.847	18.10	0.5020	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,816.70830	1,900.147	18.10	0.4980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,442.43690	1,366.622	18.11	0.5011	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,823.33690	1,906.922	18.11	0.4989	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,473,454.10</b>	<b>4,000</b>	<b>2,954,968</b>
<b>Total \$ / R</b>												<b>207,554,604.70</b>	<b>19,092</b>	<b>3,824,366</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.62130		13.77760			0.0000	136,213.00	10	336
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.77400		13.93380			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.09030		14.25520			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>136,213.00</b>	<b>10</b>	<b>346</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			36,787.34930	30,224.065	17.52	0.3874	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			60,027.34930	69,094.065	17.52	0.6126	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			36,450.15690	29,929.757	17.54	0.3844	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			60,690.15690	69,799.757	17.54	0.6156	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			37,127.87120	30,521.205	17.50	0.3904	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			59,367.87120	68,391.205	17.50	0.6096	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			196,142.67690	208,599.269	19.90	0.8070	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			22,522.67690	18,999.269	19.90	0.1930	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			29,975.41450	25,700.168	19.24	0.2505	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			156,595.41450	168,300.168	19.24	0.7495	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			29,800.46880	25,533.770	19.25	0.2491	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			157,420.46880	169,133.770	19.25	0.7509	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			30,151.55550	25,868.025	19.22	0.2518	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			155,771.55550	167,468.025	19.22	0.7482	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			89,809.25250	82,078.043	17.01	0.4870	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			101,289.25250	110,048.043	17.01	0.5130	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			89,435.03390	81,728.472	17.03	0.4854	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			101,915.03390	110,698.472	17.03	0.5146	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			90,185.13620	82,429.214	17.00	0.4886	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			100,665.13620	109,399.214	17.00	0.5114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>136,213.00</b>	<b>10</b>	<b>346</b>
£ / R	On	17/09/2018	Foreign Exchange Future			18.13890		18.33430			0.0000	45,202,138.80	2,492	226,524
£ / R	On	14/12/2018	Foreign Exchange Future			18.41720		18.61750			0.0000	9,208,600.00	500	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.72540		18.92980			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.01570		19.22540			0.0000	0.00	0	6,543
<b>Total £ / R Future</b>												<b>54,410,738.80</b>	<b>2,992</b>	<b>245,436</b>
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			613.78590	508.205	15.86	0.4840	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			529.48590	619.305	15.86	0.5160	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			609.02870	504.167	15.88	0.4812	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			534.72870	625.267	15.88	0.5188	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			618.57500	512.271	15.85	0.4868	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			524.27500	613.371	15.85	0.5132	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,070.09820	945.844	15.63	0.5810	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			572.59820	648.644	15.63	0.4190	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,064.68690	940.805	15.64	0.5790	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			577.18690	653.605	15.64	0.4210	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,075.52560	950.904	15.62	0.5830	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			568.02560	643.704	15.62	0.4170	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,374.10320	1,248.887	16.13	0.5930	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			744.30320	823.487	16.13	0.4070	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,368.82600	1,243.897	16.14	0.5914	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			749.02600	828.497	16.14	0.4086	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,379.39690	1,253.887	16.13	0.5945	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			739.59690	818.487	16.13	0.4055	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,553.95860	1,428.415	16.53	0.5820	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			958.55860	1,042.715	16.53	0.4180	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,548.96410	1,423.666	16.53	0.5807	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			963.56410	1,047.966	16.53	0.4193	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,558.96680	1,433.170	16.52	0.5833	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			953.56680	1,037.470	16.52	0.4167	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>54,410,738.80</b>	<b>2,992</b>	<b>245,436</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12473		0.12599			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12698		0.12827			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13195		0.13329			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			279.02740	249.045	18.79	0.3426	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			680.02740	776.245	18.79	0.6574	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	17/09/2018	Foreign Exchange Option	0.14	Call			99.54580	89.986	21.14	0.1428	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,500.54580	1,617.186	21.14	0.8572	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			734.64720	656.029	15.65	0.7067	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			135.64720	183.230	15.65	0.2933	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,035.01180	959.475	15.84	0.7158	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			208.41180	261.175	15.84	0.2842	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			552.93440	513.545	18.42	0.4521	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			726.33440	815.245	18.42	0.5479	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,852.16830	1,725.382	13.22	0.9467	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			25.56830	27.082	13.22	0.0533	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,071.46070	1,023.488	17.88	0.5685	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			742.56070	828.688	17.88	0.4315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			704.65510	674.999	19.19	0.4140	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,375.75510	1,480.199	19.19	0.5860	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,596.06780	1,511.992	15.56	0.7561	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			267.16780	317.192	15.56	0.2439	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
€ / R	On	16/07/2018	Foreign Exchange Future			15.74560		15.89140			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.74880		15.89460			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.79430		15.94080			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.94990		16.09790			0.0000	10,877,831.80	682	134,883
€ / R	On	14/12/2018	Foreign Exchange Future			16.24370		16.39530			0.0000	0.00	0	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.57320		16.72780			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.88780		17.04730			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>10,877,831.80</b>	<b>682</b>	<b>164,020</b>
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			10.19440	11.211	15.75	0.0426	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,201.59440	1,056.811	15.75	0.9574	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			150.88470	199.826	15.56	0.4183	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			415.48470	318.626	15.56	0.5817	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			68.01140	93.238	14.78	0.2106	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			798.81140	677.538	14.78	0.7894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			619.99920	531.072	15.49	0.5481	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			209.63040	170.958	17.92	0.2220	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			20.99170	21.685	14.05	0.0467	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			545.91660	464.502	15.72	0.4990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			448.01660	514.602	15.72	0.5010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			947.80980	1,046.589	17.25	0.7076	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			285.70980	236.489	17.25	0.2924	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,215.37950	1,324.153	17.89	0.7745	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			372.09920	431.172	15.49	0.4519	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,486.55170	3,628.396	21.51	0.9707	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.45170	18.296	21.51	0.0293	0.00	0	86,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			211.44680	172.499	17.90	0.2238	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,223.54680	1,332.599	17.90	0.7762	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.61940	2.507	23.40	0.0045	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,607.23180	2,459.606	16.90	0.9804	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			9.33180	9.706	16.90	0.0196	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,868.89170	1,721.585	14.05	0.9533	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,231.73040	1,341.058	17.92	0.7780	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			213.27950	174.053	17.89	0.2255	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,535.71940	5,682.607	23.40	0.9955	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			306.37500	268.832	18.12	0.2385	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,811.07500	1,925.132	18.12	0.7615	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			309.73470	271.840	18.09	0.2408	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,794.43470	1,908.140	18.09	0.7592	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			308.04780	270.335	18.10	0.2396	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,802.74780	1,916.635	18.10	0.7604	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,170.17370	1,078.658	14.98	0.6084	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			572.37370	635.458	14.98	0.3916	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,164.99180	1,073.748	15.00	0.6065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			577.19180	640.548	15.00	0.3935	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,159.83110	1,068.859	15.01	0.6046	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			582.03110	645.658	15.01	0.3954	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,120.29960	1,038.201	15.47	0.5332	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			942.99960	1,020.401	15.47	0.4668	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,116.11770	1,034.244	15.48	0.5317	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			948.81770	1,026.444	15.48	0.4683	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,124.49790	1,042.168	15.46	0.5348	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			937.19790	1,014.368	15.46	0.4652	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>329,804</b>
<b>Total € / R</b>												<b>10,877,831.80</b>	<b>682</b>	<b>493,824</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.10790		10.17150			0.0000	41,149,260.90	4,071	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.22790		10.29400			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.36040		10.42850			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.48810		10.55850			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>41,149,260.90</b>	<b>4,071</b>	<b>28,663</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			52.43030	41.437	15.59	0.1143	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			990.93030	1,043.537	15.59	0.8857	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			51.54890	40.589	15.60	0.1122	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,000.04890	1,052.689	15.60	0.8878	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			50.68320	39.757	15.62	0.1102	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,009.18320	1,061.857	15.62	0.8898	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,290.71580	1,343.764	15.46	0.8493	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			96.92060	83.624	15.43	0.1539	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,272.92060	1,325.724	15.43	0.8461	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			95.81140	82.638	15.44	0.1523	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,281.81140	1,334.738	15.44	0.8477	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			94.71580	81.664	15.46	0.1507	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			451.11550	481.147	13.57	0.4766	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			515.08180	477.351	13.59	0.5201	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			456.58180	486.951	13.59	0.4799	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			524.18290	485.781	13.56	0.5266	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			445.68290	475.381	13.56	0.4734	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			519.61550	481.547	13.57	0.5234	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			879.00370	918.550	14.71	0.6030	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			424.48630	393.771	14.72	0.3947	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			885.98630	925.671	14.72	0.6053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			430.54290	399.547	14.70	0.3993	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			872.04290	911.447	14.70	0.6007	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			427.50370	396.650	14.71	0.3970	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>41,149,260.90</b>	<b>4,071</b>	<b>28,663</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.36070		10.50340			0.0000	0.00	0	500
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,086.72390	963.476	13.39	0.8425	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			63.32390	82.776	13.39	0.1575	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,078.22840	955.317	13.39	0.8397	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			64.82840	84.617	13.39	0.1603	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,095.24760	971.663	13.39	0.8452	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			61.84760	80.963	13.39	0.1548	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			13.86030		13.99620			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.12950		14.26950			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.72050		14.86940			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			150.59130	120.621	17.91	0.1887	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,184.39130	1,290.321	17.91	0.8113	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			149.18130	119.452	17.94	0.1870	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,192.98130	1,299.152	17.94	0.8130	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			147.78630	118.299	17.96	0.1854	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,201.58630	1,307.999	17.96	0.8146	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,246.16630	1,132.908	14.75	0.7612	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			186.66630	213.408	14.75	0.2388	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,238.50990	1,125.481	14.74	0.7589	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			189.00990	215.981	14.74	0.2411	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,253.84440	1,140.361	14.75	0.7634	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			184.34440	210.861	14.75	0.2366	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			978.69710	896.097	15.44	0.5305	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			829.29710	895.597	15.44	0.4695	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			974.38230	892.110	15.45	0.5288	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			834.98230	901.610	15.45	0.4712	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			970.09170	888.141	15.46	0.5270	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			840.69170	907.641	15.46	0.4730	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08290		2.10950			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09900		2.12590			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13350		2.16050			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			523.55480	412.746	15.12	0.3951	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			728.55480	883.746	15.12	0.6049	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			486.61560	382.104	15.24	0.3721	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			791.61560	953.104	15.24	0.6279	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			452.03260	353.576	15.37	0.3501	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			857.03260	1,024.576	15.37	0.6499	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			137.87420	163.119	14.31	0.1458	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,308.88800	2,069.739	14.28	0.8422	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			149.88800	179.739	14.28	0.1578	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,221.80380	1,987.673	14.25	0.8296	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			162.80380	197.673	14.25	0.1704	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,396.87420	2,153.119	14.31	0.8542	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,312.47290	2,112.628	14.70	0.7212	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			507.47290	577.628	14.70	0.2788	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,243.75170	2,047.636	14.72	0.7092	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			538.75170	612.636	14.72	0.2908	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,382.44010	2,178.934	14.68	0.7330	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			477.44010	543.934	14.68	0.2670	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.14710		2.16610			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18840		2.20790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27460		2.29520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			167.65330	128.551	16.90	0.1462	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,006.65330	2,157.551	16.90	0.8538	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			157.24650	120.525	17.09	0.1375	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,096.24650	2,249.525	17.09	0.8625	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			147.58590	113.100	17.27	0.1294	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,186.58590	2,342.100	17.27	0.8706	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			386.89990	441.043	14.28	0.3034	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,498.97340	1,360.610	14.29	0.6794	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			419.97340	476.610	14.29	0.3206	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,634.62760	1,491.312	14.26	0.7135	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			355.62760	407.312	14.26	0.2865	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,565.89990	1,425.043	14.28	0.6966	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,212.76850	2,060.585	15.45	0.6719	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			760.76850	814.585	15.45	0.3281	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,151.41180	2,003.615	15.50	0.6605	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			799.41180	857.615	15.50	0.3395	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,275.30680	2,121.870	15.44	0.6829	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			723.30680	775.870	15.44	0.3171	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.73770		1.75760			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.75950		1.77970			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80380		1.82480			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			289.93700	231.470	18.41	0.2573	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,213.93700	1,354.470	18.41	0.7427	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			269.16070	213.956	18.58	0.2406	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,293.16070	1,436.956	18.58	0.7594	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			312.46500	250.410	18.24	0.2750	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,136.46500	1,273.410	18.24	0.7250	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,203.70390	2,028.518	15.56	0.8668	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			106.70390	133.518	15.56	0.1332	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,117.10250	1,942.796	15.48	0.8548	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			120.10250	147.796	15.48	0.1452	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,291.51530	2,115.405	15.64	0.8780	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			94.51530	120.405	15.64	0.1220	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,490.26950	1,368.126	16.17	0.5924	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			842.26950	930.126	16.17	0.4076	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,441.85060	1,322.565	16.27	0.5785	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			893.85060	984.565	16.27	0.4215	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,540.25160	1,415.218	16.08	0.6064	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			792.25160	877.218	16.08	0.3936	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	17/09/2018	Foreign Exchange Future			0.13360		0.13470			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13330		0.13440			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13200		0.13160			0.0000	0.00	0	1,093
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.68740		1.70180			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71250		1.72730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76420		1.77990			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.38860		9.47210			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.49830		9.58400			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73470		9.82390			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			129.61170	103.795	15.80	0.2497	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			577.51170	635.195	15.80	0.7503	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			127.44390	101.936	15.82	0.2460	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			585.34390	643.337	15.82	0.7540	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			125.31310	100.112	15.85	0.2423	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			593.21310	651.512	15.85	0.7577	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			774.72410	707.141	13.86	0.7552	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			120.72410	138.841	13.86	0.2448	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			767.23650	699.924	13.86	0.7515	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			123.23650	141.624	13.86	0.2485	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			782.25070	714.397	13.86	0.7588	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			118.25070	136.097	13.86	0.2412	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			555.08440	510.075	15.44	0.4812	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			651.18440	695.375	15.44	0.5188	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			551.18610	506.393	15.46	0.4787	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			657.28610	701.693	15.46	0.5213	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			559.01260	513.782	15.43	0.4838	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			645.11260	689.081	15.43	0.5162	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 17/09/2018 Foreign Exchange Future			1.31700		1.32630			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.32560		1.33510			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.34230		1.35270			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.37	Put			437.00000	530.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.38	Put			537.00000	630.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			337.00000	430.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			751.00000	656.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			651.00000	556.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			851.00000	756.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			327.00000	223.000		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			227.00000	123.000		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			427.00000	323.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.33170		1.33070			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO € On 17/09/2018 Foreign Exchange Future			1.17100		1.16840			0.0000	6,346,820.00	5,420	2,723
<b>Total QUANTO € / \$ Future</b>									<b>6,346,820.00</b>	<b>5,420</b>	<b>2,723</b>
<b>Total QUANTO € / \$</b>									<b>6,346,820.00</b>	<b>5,420</b>	<b>2,723</b>
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.01740	0.12268	7.93710			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.12268	286.66310	477.937	14.45	0.1646	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.12268	7,015.66310	6,403.937	14.45	0.8354	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.12268	272.28270	458.828	14.40	0.1597	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 / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12268	7,101.28270	6,484.828	14.40	0.8403	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12268	301.56230	497.590	14.50	0.1696	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12268	6,930.56230	6,323.590	14.50	0.8304	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12268	1,483.16010	1,895.263	16.42	0.4226	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12268	3,812.16010	3,421.263	16.42	0.5774	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			10.03860		10.16370			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.17180		10.29970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.44910		10.57970			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			367.07890	294.812	14.10	0.5360	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			203.37890	256.212	14.10	0.4640	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			361.57390	290.012	14.11	0.5302	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			207.87390	261.412	14.11	0.4698	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			372.64260	299.668	14.09	0.5418	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			198.94260	251.068	14.09	0.4582	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,004.32940	896.912	13.49	0.8227	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			74.62940	95.112	13.49	0.1773	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			996.06410	888.982	13.49	0.8197	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			76.36410	97.182	13.49	0.1803	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,012.62450	904.873	13.49	0.8257	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			72.92450	93.073	13.49	0.1743	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			330.93330	377.006	14.13	0.3531	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			913.04630	827.143	14.11	0.6524	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			323.34630	368.043	14.11	0.3476	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			906.82780	821.609	14.12	0.6497	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			327.12780	372.509	14.12	0.3503	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			900.63330	816.106	14.13	0.6469	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.80360		2.80390			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.73080		2.73230			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.59030		2.58760			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,775</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			8.59140	7.298	22.70	0.0573	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			564.69140	563.698	22.70	0.9427	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			8.47550	7.307	23.00	0.0567	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			574.57550	573.707	23.00	0.9433	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			8.71310	7.291	22.41	0.0579	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			554.81310	553.691	22.41	0.9421	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			74.34690	72.259	20.99	0.3067	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			312.04690	311.459	20.99	0.6933	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			71.99730	69.928	21.02	0.2990	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			319.69730	319.128	21.02	0.7010	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			76.76590	74.660	20.96	0.3146	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			304.46590	303.860	20.96	0.6854	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			19.69670	19.728	21.25	0.0857	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			962.09670	959.429	21.25	0.9143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			19.13340	19.163	21.25	0.0836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			971.53340	968.863	21.25	0.9164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			20.27530	20.309	21.25	0.0878	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			952.67530	950.009	21.25	0.9122	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,775</b>
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29250		1.31040			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.24960		1.27130			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.16690		1.18600			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>319 002 015.10</b>	<b>28,267</b>	<b>1,326,846</b>
<b>Total Options</b>												<b>1 473 454.10</b>	<b>4,000</b>	<b>3,284,772</b>
<b>Grand Total:</b>												<b>320,475,469.20</b>	<b>32,267</b>	<b>4,611,618</b>