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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2018

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			13.63440		13.66110			0.0000	0.00	0	0
\$ / R On 29/06/2018 Foreign Exchange Future			13.63630		13.67130			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.64150		13.67660			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.64320		13.67830			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.64670		13.68180			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.64840		13.68350			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.67270		13.70800			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.67970		13.71500			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.68140		13.71670			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.68490		13.72020			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.69200		13.72730			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.69560		13.73080			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.70440		13.73960			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.71500		13.75020			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.71860		13.75370			0.0000	0.00	0	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.72740		13.76260			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.74700		13.78220			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.75240		13.78750			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.77040		13.80540			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.77760		13.81260			0.0000	1,477,950,707.20	107,272	594,678
\$ / R On 28/09/2018 Foreign Exchange Future			13.79740		13.83220			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			13.80450		13.83930			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.84520		13.88010			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.85230		13.88720			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.85580		13.89080			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.85760		13.89260			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.86470		13.89970			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.87890		13.91390			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.88420		13.91920			0.0000	9,718,940.00	700	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.90900		13.94400			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.92840		13.96360			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.93380		13.96890			0.0000	19,883,532.60	1,427	74,065
\$ / R	On	31/12/2018	Foreign Exchange Future			13.96380		13.99920			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.96730		14.00280			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.01640		14.05310			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.01810		14.05490			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.04090		14.07820			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.06720		14.10510			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.09880		14.13740			0.0000	0.00	0	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			14.11460		14.15360			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.11820		14.15720			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.12530		14.16430			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.17510		14.21440			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.23030		14.26990			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.23560		14.27530			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.25520		14.29500			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.27870		14.31810			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.28270		14.32200			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.32240		14.36130			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.32370		14.36260			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.36210		14.40060			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.36610		14.40450			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.38470		14.42280			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.40320		14.44120			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.40580		14.44380			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.44420		14.48170			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.48260		14.51970			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.48660		14.52360			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.50120		14.53800			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.52500		14.56160			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.52770		14.56420			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.56610		14.60220			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.60710		14.64280			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.64820		14.68340			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.68390		14.71870			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.72890		14.76320			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.74220		14.77630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.84480		14.88540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.96910		15.01330			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,507,553,179.80</b>	<b>109,399</b>	<b>872,583</b>
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Put			19.74690	11.833	24.75	0.1324	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Call			240.84690	206.233	24.75	0.8676	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			0.93660	0.971	21.36	0.0068	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			1,052.23660	1,017.271	21.36	0.9932	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,221.68210	1,186.655	22.16	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			0.38210	0.355	22.16	0.0026	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			0.64820	0.644	21.69	0.0046	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			1,121.94820	1,086.944	21.69	0.9954	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			3.08450	3.565	20.27	0.0231	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			824.38450	789.865	20.27	0.9769	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,201.72480	1,166.700	22.07	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			0.42480	0.400	22.07	0.0030	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,231.66230	1,196.634	22.21	0.9975	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			0.36230	0.334	22.21	0.0025	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			0.55330	0.539	21.83	0.0039	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			1,151.85330	1,116.839	21.83	0.9961	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			0.68330	0.683	21.64	0.0049	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			1,111.98330	1,076.983	21.64	0.9951	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,428.74870	2,463.733	31.57	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.04870	0.033	31.57	0.0002	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,948.94790	1,983.855	29.36	0.9990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.24790	0.155	29.36	0.0010	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,451.44180	1,416.360	22.60	0.9995	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.14180	0.060	22.60	0.0005	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			236.65500	250.467	19.14	0.6580	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			107.95500	86.767	19.14	0.3420	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,876.77210	1,841.625	26.44	0.9993	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.17210	0.125	26.44	0.0007	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,178.16470	1,142.624	20.63	0.9930	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			1.56470	1.124	20.63	0.0070	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			380.81040	399.891	19.13	0.7647	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			77.41040	61.391	19.13	0.2353	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			14.70490	19.342	17.54	0.0976	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			571.30490	540.842	17.54	0.9024	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			2.50470	2.309	19.93	0.0132	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			1,080.80470	1,045.509	19.93	0.9868	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			2.85330	3.471	19.45	0.0182	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,074.65330	1,040.171	19.45	0.9818	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			475.11140	445.364	16.58	0.8155	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			41.61140	46.964	16.58	0.1845	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			162.29570	170.740	17.61	0.4533	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			245.79570	219.140	17.61	0.5467	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,614.22780	1,579.389	23.59	0.9953	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.72780	0.989	23.59	0.0047	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			232.79100	243.981	18.12	0.5572	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			186.29100	162.381	18.12	0.4428	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			332.63700	345.519	17.95	0.5627	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			240.63700	218.219	17.95	0.4373	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,014.72980	2,048.131	22.76	0.9771	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			9.72980	7.831	22.76	0.0229	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			96.74550	84.771	20.14	0.1910	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			831.74550	855.071	20.14	0.8090	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,231.07420	2,265.136	23.00	0.9852	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			6.07420	4.836	23.00	0.0148	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			618.66590	638.434	19.19	0.7277	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			143.66590	128.134	19.19	0.2723	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			701.05820	722.186	19.57	0.7577	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			127.75820	113.586	19.57	0.2423	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			2.45470	2.777	17.66	0.0105	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,662.65470	1,627.677	17.66	0.9895	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			205.76450	214.584	16.76	0.3889	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			433.06450	406.584	16.76	0.6111	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,597.23670	2,631.576	22.61	0.9895	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.53670	3.576	22.61	0.0105	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,105.34140	2,138.115	22.22	0.9730	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			12.64140	10.115	22.22	0.0270	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			781.51210	748.602	15.57	0.8490	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			54.21210	56.602	15.57	0.1510	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			362.15810	376.091	17.58	0.5422	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			289.45810	268.091	17.58	0.4578	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			18.84250	21.904	15.74	0.0669	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,089.64250	1,057.504	15.74	0.9331	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			296.33330	276.234	17.67	0.4418	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			416.73330	431.834	17.67	0.5582	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,452.87350	2,485.877	23.06	0.9753	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			12.47350	10.277	23.06	0.0247	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			6.08730	7.434	15.41	0.0254	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,425.68730	1,391.834	15.41	0.9746	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			999.71980	1,023.246	19.81	0.7907	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			129.91980	118.246	19.81	0.2093	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			228.60530	238.566	16.57	0.3758	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			512.30530	487.166	16.57	0.6242	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			279.30800	290.781	16.70	0.4149	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			481.90800	458.181	16.70	0.5851	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,309.64650	2,340.611	22.51	0.9345	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			41.84650	37.612	22.51	0.0655	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			883.84700	854.414	15.55	0.8020	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			101.64700	107.414	15.55	0.1980	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			346.85070	359.063	16.84	0.4473	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			479.05070	456.063	16.84	0.5527	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			428.86430	443.216	17.18	0.5052	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			411.06430	390.216	17.18	0.4948	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,812.71470	2,844.688	23.40	0.9606	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			24.91470	21.688	23.40	0.0394	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			25.48120	27.396	14.80	0.0665	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,342.98120	1,309.796	14.80	0.9335	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			212.55690	221.426	16.02	0.3118	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			717.95690	691.826	16.02	0.6882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			180.35770	168.432	19.54	0.2296	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,227.75770	1,250.832	19.54	0.7704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			178.75860	166.910	19.57	0.2278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,236.15860	1,259.311	19.57	0.7722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			181.97220	169.971	19.52	0.2314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,219.37220	1,242.371	19.52	0.7686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,052.93920	1,022.385	15.27	0.8333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			90.33920	94.785	15.27	0.1667	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,815.82840	2,781.100	19.36	0.9921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			3.22840	3.500	19.36	0.0079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,468.35600	1,493.394	20.21	0.8162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			140.95600	130.994	20.21	0.1838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,350.95720	1,318.251	14.87	0.9145	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			38.35720	40.651	14.87	0.0855	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,385.19380	2,415.182	22.17	0.9191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			57.79380	52.782	22.17	0.0809	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,224.34230	2,253.708	21.84	0.9071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			66.94230	61.308	21.84	0.0929	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,290.39310	2,320.024	21.98	0.9123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			62.99310	57.624	21.98	0.0877	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			966.63910	936.938	15.39	0.8016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			114.03910	119.338	15.39	0.1984	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			374.22450	385.891	16.64	0.4385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			536.82450	513.491	16.64	0.5615	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			499.10190	476.554	16.79	0.5332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			416.50190	428.954	16.79	0.4668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,253.84330	1,221.719	15.00	0.8924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			51.24330	54.119	15.00	0.1076	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			693.87750	667.738	16.06	0.6663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			241.27750	250.138	16.06	0.3337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,328.25310	2,358.029	22.06	0.9151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			60.85310	55.629	22.06	0.0849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,219.25940	1,187.369	15.04	0.8836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			56.65940	59.769	15.04	0.1164	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			762.04370	734.879	15.85	0.7056	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			199.44370	207.280	15.85	0.2944	0.00	0	74,064

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	16.29	Put			2,528.27460	2,558.750	22.46	0.9283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			50.87460	46.350	22.46	0.0717	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,231.52470	3,263.549	23.11	0.9645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			24.12470	21.149	23.11	0.0355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,828.06940	1,794.127	16.10	0.9630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			15.46940	16.527	16.10	0.0370	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			217.86700	226.164	15.95	0.3122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			730.46700	703.764	15.95	0.6878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,073.09960	2,038.855	16.93	0.9748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			10.49960	11.255	16.93	0.0252	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,537.34830	1,503.946	15.09	0.9415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			24.74830	26.347	15.09	0.0585	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,319.74870	2,285.291	17.77	0.9828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			7.14870	7.691	17.77	0.0172	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,974.85510	1,940.719	16.60	0.9706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			12.25510	13.118	16.60	0.0294	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			301.40650	311.609	16.34	0.3845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			614.00650	589.209	16.34	0.6155	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,122.32050	2,088.027	17.10	0.9766	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			9.72050	10.427	17.10	0.0234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,220.93400	2,186.553	17.44	0.9799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			8.33400	8.953	17.44	0.0201	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,925.84260	1,891.766	16.43	0.9683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			13.24260	14.167	16.43	0.0317	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,339.53290	2,305.062	17.84	0.9833	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			6.93290	7.462	17.84	0.0167	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			75.48170	79.360	15.18	0.1454	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,118.08170	1,086.960	15.18	0.8546	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			182.00600	189.386	15.75	0.2768	757,544.80	4,000	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			794.60600	766.986	15.75	0.7232	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			80.82740	84.913	15.21	0.1532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,093.42740	1,062.513	15.21	0.8468	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			22.87540	24.366	15.26	0.0542	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,585.47540	1,551.966	15.26	0.9458	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,029.01730	998.689	15.30	0.8249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			96.41730	101.089	15.30	0.1751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,368.91010	1,336.108	14.85	0.9182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			36.31010	38.508	14.85	0.0818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,193.59480	1,161.886	15.07	0.8767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			60.99480	64.286	15.07	0.1233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,280.04330	1,247.753	14.96	0.8988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			47.44330	50.153	14.96	0.1012	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,460.67850	1,427.466	14.83	0.9339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			28.07850	29.866	14.83	0.0661	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			123.64420	129.275	15.44	0.2106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			936.24420	906.875	15.44	0.7894	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			781.46210	754.024	15.79	0.7162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			188.86210	196.424	15.79	0.2838	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			349.00450	360.180	16.54	0.4206	1,440,718.40	4,000	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			561.60450	537.780	16.54	0.5794	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,642.60010	5,607.600	21.69	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00010	0.000	21.69	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			391.01920	371.279	17.44	0.4427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			578.41920	593.679	17.44	0.5573	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			0.00000	1,370.824	19.88	0.7945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			0.00000	148.424	19.88	0.2055	1,187,393.60	8,000	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,441.58000	1,408.419	14.76	0.9319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			28.98000	30.819	14.76	0.0681	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			970.52490	941.477	15.46	0.7821	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			138.32490	144.077	15.46	0.2179	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			462.17370	474.651	16.88	0.4768	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			514.37370	492.051	16.88	0.5232	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			473.43090	486.047	16.91	0.4833	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			505.63090	483.447	16.91	0.5167	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,010.56980	3,041.950	23.15	0.9422	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			42.76980	39.350	23.15	0.0578	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,483.68510	2,513.336	22.15	0.9132	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			65.88510	60.736	22.15	0.0868	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			88.89950	92.989	15.16	0.1545	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,168.19950	1,137.489	15.16	0.8455	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			963.38010	981.889	18.25	0.6446	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			353.48010	337.089	18.25	0.3554	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,414.50860	1,436.899	19.37	0.7470	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			241.70860	229.199	19.37	0.2530	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			591.26280	605.510	17.04	0.5004	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			552.06280	531.310	17.04	0.4996	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,196.17250	3,227.618	22.95	0.9224	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			66.97250	63.418	22.95	0.0776	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,671.61540	2,700.564	21.79	0.8950	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			92.41540	86.364	21.79	0.1050	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,066.29300	1,037.815	15.44	0.7682	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			175.49300	182.015	15.44	0.2318	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			516.07830	529.044	16.78	0.4640	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			606.87830	584.844	16.78	0.5360	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			128.35380	133.645	15.24	0.1839	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,210.95380	1,181.245	15.24	0.8161	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,990.18280	3,020.878	22.36	0.9095	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			79.88280	75.578	22.36	0.0905	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			29.23620	30.227	15.79	0.0517	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,028.93620	1,994.927	15.79	0.9483	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			594.86670	573.266	16.86	0.5219	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			555.16670	568.566	16.86	0.4781	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,258.75660	1,279.264	18.81	0.6974	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			312.65660	298.164	18.81	0.3026	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			263.38750	272.100	15.71	0.2946	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			962.58750	936.300	15.71	0.7054	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			22.33530	23.797	16.05	0.0400	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,271.53530	2,237.997	16.05	0.9600	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,095.29800	3,060.755	17.66	0.9883	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			6.09800	6.555	17.66	0.0117	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,869.01700	2,897.322	21.62	0.8845	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			113.01700	106.322	21.62	0.1155	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,149.63580	1,121.687	15.46	0.7605	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			205.63580	212.687	15.46	0.2395	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			713.63630	728.689	17.20	0.5197	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			577.63630	557.688	17.20	0.4803	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			548.42350	561.563	16.70	0.4497	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			692.42350	670.564	16.70	0.5503	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,451.78950	3,482.398	22.97	0.9120	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			85.78950	81.398	22.97	0.0880	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			479.15920	491.223	16.39	0.4070	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			792.75920	769.623	16.39	0.5930	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,954.37770	1,978.470	19.97	0.7874	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			227.97770	216.870	19.97	0.2126	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,180.97090	2,206.056	20.33	0.8123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			199.87090	189.856	20.33	0.1877	759,422.80	4,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,354.27940	2,320.839	15.52	0.9575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			25.37940	27.039	15.52	0.0425	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,373.83310	3,402.730	22.52	0.9003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,438.93430	1,459.815	18.95	0.7019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			0.00000	1,170.465	18.27	0.6401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			0.00000	404.265	18.27	0.3599	16,170,592.00	40,000	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			335.87310	321.703	18.97	0.2966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,446.97310	1,467.904	18.97	0.7034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			194.02570	184.215	20.40	0.1827	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			0.00000	1,802.162	15.21	0.9051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.00000	68.362	15.21	0.0949	499,045.52	7,300	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			333.92170	319.805	18.99	0.2951	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,455.02170	1,476.005	18.99	0.7049	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			337.83430	323.615	18.95	0.2981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			349.90290	335.356	18.84	0.3074	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,776.57850	1,799.528	19.66	0.7588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			265.47850	253.328	19.66	0.2412	1,671,963.48	6,600	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			0.00000	1,757.569	15.18	0.8988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.00000	73.769	15.18	0.1012	243,438.03	3,300	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,225.12570	2,250.415	20.40	0.8173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			526.99650	508.427	17.60	0.4332	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,424.46130	1,394.915	15.14	0.8288	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			135.56130	141.115	15.14	0.1712	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			0.00000	754.637	16.49	0.5812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			0.00000	520.837	16.49	0.4188	3,802,110.83	7,300	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,391.00290	1,411.556	18.84	0.6926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			386.73110	397.436	16.07	0.3547	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,963.30900	1,987.309	19.98	0.7855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			232.20900	221.109	19.98	0.2145	3,228,187.02	14,600	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,793.34880	1,816.397	19.69	0.7614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			262.24880	250.197	19.69	0.2386	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			888.09650	904.626	17.60	0.5668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			55.56610	58.521	15.26	0.0831	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,503.58480	1,524.882	19.10	0.7138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			322.48480	308.682	19.10	0.2862	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			735.38150	713.259	16.64	0.5586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			556.48150	569.459	16.64	0.4414	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			905.63110	881.236	16.07	0.6453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			48.82780	51.517	15.31	0.0745	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,040.19320	1,014.219	15.70	0.7044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			291.29320	300.419	15.70	0.2956	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			551.03680	563.951	16.63	0.4389	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			739.93680	717.751	16.63	0.5611	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,924.46610	1,892.321	15.26	0.9169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			408.17650	392.152	18.36	0.3509	66,665.89	170	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,077.88940	1,096.065	18.08	0.6214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			446.78940	429.865	18.08	0.3786	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,937.56320	1,961.427	19.93	0.7821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			236.46320	225.227	19.93	0.2179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,997.72780	1,965.317	15.31	0.9255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			492.61470	474.732	17.80	0.4102	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			757.13680	772.371	17.24	0.5227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			596.03680	576.171	17.24	0.4773	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,092.48970	1,110.784	18.12	0.6252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			441.38970	424.584	18.12	0.3748	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,189.27650	1,208.352	18.36	0.6491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			151.45630	157.435	15.22	0.1859	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,108.90280	2,076.126	15.37	0.9371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			40.00280	42.326	15.37	0.0629	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,085.17880	1,103.414	18.10	0.6233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			444.07880	427.214	18.10	0.3767	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			963.71470	980.932	17.80	0.5898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			30.88840	32.808	15.46	0.0503	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			409.66490	420.709	16.15	0.3677	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			878.56490	854.509	16.15	0.6323	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,016.15310	1,983.679	15.32	0.9275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			47.25310	49.879	15.32	0.0725	8,479.40	170	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,370.35630	1,341.235	15.22	0.8141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			124.94190	130.198	15.09	0.1611	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			676.87590	691.231	17.01	0.4925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			645.77590	625.031	17.01	0.5075	0.00	0	11,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,118.81820	1,092.007	15.57	0.7339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			249.91820	258.207	15.57	0.2661	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,249.78840	2,216.608	15.46	0.9497	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			351.96210	337.361	18.82	0.3090	0.00	0	21,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,674.34430	1,643.274	15.11	0.8809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			85.44430	89.474	15.11	0.1191	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,257.94910	1,277.552	18.53	0.6648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			386.84910	371.352	18.53	0.3352	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,463.84190	1,433.998	15.09	0.8389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			730.84860	708.794	16.66	0.5562	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			218.45920	226.060	15.47	0.2421	2,299,034.27	10,170	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,187.35920	1,159.860	15.47	0.7579	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			302.26540	311.607	15.73	0.3031	1,028,302.11	3,300	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,021.16540	995.407	15.73	0.6969	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,383.06210	1,403.561	18.82	0.6910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			375.54420	360.331	18.62	0.3268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			101.70160	106.265	15.04	0.1374	2,125,290.00	20,000	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,570.60160	1,540.065	15.04	0.8626	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			647.08650	661.099	16.92	0.4805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			665.98650	644.899	16.92	0.5195	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			561.94860	574.994	16.66	0.4438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			102.73310	96.530	22.52	0.0997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,215.53080	1,187.764	15.43	0.7672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			206.63080	213.964	15.43	0.2328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			284.12040	293.107	15.67	0.2907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,053.02040	1,026.906	15.67	0.7093	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,296.64420	1,316.531	18.62	0.6732	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,229.98370	1,202.230	15.39	0.7564	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			230.78370	238.430	15.39	0.2436	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			824.58590	840.481	17.26	0.5327	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			603.78590	584.281	17.26	0.4673	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			573.76250	587.272	16.55	0.4371	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			772.96250	751.072	16.55	0.5629	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,685.51130	3,715.814	22.93	0.9028	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			104.71130	99.614	22.93	0.0972	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,064.71900	3,093.714	21.57	0.8748	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			133.91900	127.514	21.57	0.1252	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			203.01200	210.062	15.29	0.2215	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,305.81200	1,277.361	15.29	0.7785	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			237.27790	245.103	15.30	0.2352	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,340.37790	1,311.503	15.30	0.7648	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			622.35300	602.680	17.37	0.4525	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			193.00660	199.949	15.14	0.2026	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	31/01/2019	Foreign Exchange Option	12.79	Call			1,457.90660	1,428.049	15.14	0.7974	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,308.20740	1,279.587	15.34	0.7541	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			253.30740	261.487	15.34	0.2459	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			947.45300	964.580	17.37	0.5475	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,473.89670	1,494.935	18.47	0.6606	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			452.09670	435.835	18.47	0.3394	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,054.31480	1,072.385	17.46	0.5580	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			639.41480	619.585	17.46	0.4420	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			221.32960	228.921	15.15	0.2136	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,496.42960	1,466.121	15.15	0.7864	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,377.07040	1,347.740	15.31	0.7529	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			271.97040	280.540	15.31	0.2471	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			850.86510	829.062	16.67	0.5382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			763.46510	780.262	16.67	0.4618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,379.29670	2,344.768	13.88	0.9395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			41.89670	45.968	13.88	0.0605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,147.90190	2,114.668	14.21	0.9098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			70.50190	75.868	14.21	0.0902	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			450.18410	463.418	15.74	0.3388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,137.58410	1,112.218	15.74	0.6612	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,658.25900	2,622.374	13.50	0.9651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			20.85900	23.574	13.50	0.0349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,813.83540	3,776.046	16.13	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.43540	7.246	16.13	0.0104	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,434.16680	2,399.353	13.80	0.9454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			36.76680	40.553	13.80	0.0546	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,033.26150	1,052.202	17.31	0.5417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			690.66150	671.002	17.31	0.4583	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,589.48100	1,559.029	15.07	0.7980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			212.08100	220.229	15.07	0.2020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			983.99930	960.483	16.21	0.5985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			596.59930	611.683	16.21	0.4015	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,372.08030	1,393.482	18.04	0.6197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			549.48030	532.282	18.04	0.3803	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,554.52870	1,576.972	18.41	0.6539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			491.92870	475.772	18.41	0.3461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			467.95160	452.249	18.58	0.3315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,640.55160	1,663.449	18.58	0.6685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			0.00000	1,106.814	15.76	0.6591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			0.00000	468.013	15.76	0.3409	9,360,270.00	20,000	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			0.00000	1,775.494	18.80	0.6863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			0.00000	424.294	18.80	0.3137	8,485,880.00	20,000	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			465.84220	450.180	18.59	0.3302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,648.44220	1,671.380	18.59	0.6698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			463.74420	448.126	18.61	0.3289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,656.34420	1,679.326	18.61	0.6711	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			94.71700	101.198	14.36	0.1117	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,038.31700	2,005.798	14.36	0.8883	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			289.62640	299.256	15.30	0.2477	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,446.82640	1,417.456	15.30	0.7523	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,167.14570	1,187.099	17.56	0.5682	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			654.34570	635.299	17.56	0.4318	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			307.98300	318.319	15.35	0.2573	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,422.28300	1,393.619	15.35	0.7427	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,294.39740	1,314.725	17.66	0.5787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			668.79740	649.826	17.66	0.4213	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			282.27260	292.025	15.22	0.2332	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,576.67260	1,547.125	15.22	0.7668	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,522.01090	1,492.935	15.29	0.7524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			307.61090	317.835	15.29	0.2476	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			493.02300	506.137	15.72	0.3398	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,217.42300	1,191.237	15.72	0.6602	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,422.14480	1,442.981	17.78	0.5881	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			682.04480	663.281	17.78	0.4119	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			372.42730	383.704	15.41	0.2717	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,502.32730	1,474.005	15.41	0.7283	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,594.34680	1,565.245	15.29	0.7528	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			324.44680	334.945	15.29	0.2472	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			85.99190	96.918	13.58	0.1022	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,221.29190	2,192.518	13.58	0.8978	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,615.73050	3,578.151	14.20	0.9829	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.73050	12.951	14.20	0.0171	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,290.07280	1,310.067	17.48	0.5549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,131.82700	2,102.887	13.86	0.8760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			116.82700	127.687	13.86	0.1240	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,128.75410	1,147.693	17.17	0.5189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			843.75410	822.893	17.17	0.4811	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,793.64880	1,764.088	14.93	0.7964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			994.93780	1,012.893	16.90	0.4857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			916.14380	894.350	16.91	0.5126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,001.14380	1,019.150	16.91	0.4874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			923.74290	901.851	16.88	0.5159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			988.74290	1,006.651	16.88	0.4841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			709.14300	724.922	16.21	0.4027	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,884.54490	1,907.798	18.55	0.6576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			559.54490	542.998	18.55	0.3424	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,123.40550	2,147.413	18.91	0.6901	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			498.40550	482.613	18.91	0.3099	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			919.93780	898.093	16.90	0.5143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			682.47350	697.966	16.14	0.3938	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,829.56790	1,852.576	18.45	0.6496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			574.56790	557.777	18.45	0.3504	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,471.66030	1,443.163	15.48	0.7117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			416.66030	427.963	15.48	0.2883	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,124.14300	1,100.122	16.21	0.5973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			765.07280	745.267	17.48	0.4451	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,640.03560	1,610.506	15.27	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			325.03560	335.306	15.27	0.2434	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			376.20760	387.086	15.39	0.2691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,541.20760	1,512.286	15.39	0.7309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,147.47350	1,123.166	16.14	0.6062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			248.64880	258.888	14.93	0.2036	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,027.49430	2,050.901	18.77	0.6774	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			522.49430	506.101	18.77	0.3226	0.00	0	1,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			339.69890	350.077	15.30	0.2468	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,657.79890	1,628.777	15.30	0.7532	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,544.83240	1,565.494	17.92	0.5965	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			692.93240	674.194	17.92	0.4035	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			407.96820	419.299	15.45	0.2788	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,539.96820	1,512.000	15.45	0.7212	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,689.47090	1,709.784	18.15	0.6039	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			710.77090	692.184	18.15	0.3961	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			361.26880	371.916	15.35	0.2482	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,722.56880	1,694.316	15.35	0.7518	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			449.22150	460.565	15.56	0.2872	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,571.82150	1,544.265	15.56	0.7128	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			379.47670	390.846	15.39	0.2492	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,780.07670	1,752.946	15.39	0.7508	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,839.46120	1,859.731	18.36	0.6128	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			720.06120	701.831	18.36	0.3872	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			489.63680	501.503	15.64	0.2946	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,604.13680	1,577.603	15.64	0.7054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,137.50210	2,106.894	14.33	0.8315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			214.70210	222.194	14.33	0.1685	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,538.38920	1,512.664	15.80	0.6808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			565.58920	577.964	15.80	0.3192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,532.73660	1,507.049	15.81	0.6792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			569.93660	582.349	15.81	0.3208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,115.88070	2,136.675	18.76	0.6429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			668.68070	651.375	18.76	0.3571	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,544.05450	1,518.292	15.79	0.6824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			561.25450	573.592	15.79	0.3176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,694.01820	3,658.242	14.04	0.9739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			21.21820	23.542	14.04	0.0261	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			396.27820	407.992	15.40	0.2495	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,837.47820	1,811.192	15.40	0.7505	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,973.68740	1,993.526	18.52	0.6183	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			734.88740	716.726	18.52	0.3817	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		525.02520	537.048	15.71	0.2997	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,638.82520	1,612.848	15.71	0.7003	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,892.80010	1,869.182	15.42	0.7503	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		411.10010	424.982	15.42	0.2497	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,131.76080	2,151.468	18.73	0.6261	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		743.46080	725.668	18.73	0.3739	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		567.94110	579.897	15.80	0.3074	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,659.64110	1,634.097	15.80	0.6926	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,946.52170	1,920.177	15.39	0.7507	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,265.21420	2,284.481	18.87	0.6312	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		754.91420	737.081	18.87	0.3688	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		426.82170	437.577	15.39	0.2493	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		607.70450	619.812	15.87	0.3128	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,691.30450	1,666.412	15.87	0.6872	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		825.05190	806.687	18.62	0.3932	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,107.05190	2,125.487	18.62	0.6068	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		829.81910	811.393	18.60	0.3951	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,091.81910	2,110.193	18.60	0.6049	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,749.12140	5,774.172	22.54	0.8498	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		287.12140	275.372	22.54	0.1502	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		827.42770	809.039	18.61	0.3941	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,099.42770	2,117.839	18.61	0.6059	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		440.33720	451.294	15.37	0.2487	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,001.93720	1,976.294	15.37	0.7513	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,414.04510	2,433.123	19.01	0.6366	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		765.64510	748.123	19.01	0.3634	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		646.47040	658.616	15.93	0.3177	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,720.67040	1,696.316	15.93	0.6823	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		684.29460	696.119	15.99	0.3223	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,746.49460	1,722.219	15.99	0.6777	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		722.01920	734.000	16.04	0.3264	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,774.81920	1,751.100	16.04	0.6736	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		759.96010	771.998	16.09	0.3302	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,803.36010	1,780.198	16.09	0.6698	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		795.28260	807.452	16.14	0.3341	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,823.98260	1,801.352	16.14	0.6659	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		833.75960	846.168	16.18	0.3371	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,856.95960	1,835.068	16.18	0.6629	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,303.95430	1,284.034	17.78	0.5043	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,697.65430	1,711.834	17.78	0.4957	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,300.62470	1,280.721	17.79	0.5032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,704.32470	1,718.521	17.79	0.4968	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,307.28600	1,287.356	17.77	0.5053	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,690.98600	1,705.156	17.77	0.4947	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,344.84170	1,320.043	18.00	0.4989	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,829.44170	1,845.243	18.00	0.5011	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,466.24670	1,439.075	18.04	0.5157	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,812.94670	1,829.975	18.04	0.4843	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,473.02390	1,445.808	18.03	0.5175	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,799.72390	1,816.708	18.03	0.4825	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,469.63050	1,442.437	18.03	0.5166	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,806.33050	1,823.337	18.03	0.4834	0.00	0	0
<b>Total \$ / R Option</b>												<b>53,134,338.15</b>	<b>172,910</b>	<b>2,950,968</b>
<b>Total \$ / R</b>												<b>1,560,687,517.95</b>	<b>282,309</b>	<b>3,823,551</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.77760		13.81260			0.0000	1,928,864.00	140	346
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.93380		13.96890			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.25520		14.29500			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,928,864.00</b>	<b>140</b>	<b>356</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			38,751.11070	36,787.349	17.46	0.4395	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			58,491.11070	60,027.349	17.46	0.5605	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			38,403.38890	36,450.157	17.49	0.4364	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			59,143.38890	60,690.157	17.49	0.5636	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			39,101.92210	37,127.871	17.44	0.4427	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			57,841.92210	59,367.871	17.44	0.5573	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			193,756.31780	196,142.677	19.93	0.7821	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			23,646.31780	22,522.677	19.93	0.2179	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			31,330.36010	29,975.415	19.20	0.2790	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			154,440.36010	156,595.414	19.20	0.7210	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			31,150.34860	29,800.469	19.21	0.2776	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			155,260.34860	157,420.469	19.21	0.7224	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			31,511.58690	30,151.555	19.18	0.2804	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			153,621.58690	155,771.556	19.18	0.7196	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			91,993.78210	89,809.253	16.90	0.5143	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			99,493.78210	101,289.253	16.90	0.4857	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			91,614.38390	89,435.034	16.91	0.5126	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			100,114.38390	101,915.034	16.91	0.4874	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			92,374.29270	90,185.136	16.88	0.5159	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			98,874.29270	100,665.136	16.88	0.4841	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,928,864.00</b>	<b>140</b>	<b>356</b>
£ / R	On	17/09/2018	Foreign Exchange Future			18.33430		18.27130			0.0000	25,356,336.90	1,383	225,032
£ / R	On	14/12/2018	Foreign Exchange Future			18.61750		18.55540			0.0000	12,064,140.00	648	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.92980		18.87310			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.22540		19.17110			0.0000	0.00	0	6,543
<b>Total £ / R Future</b>												<b>37,420,476.90</b>	<b>2,031</b>	<b>243,944</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			584.24390	613.786	15.93	0.5390	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			562.94390	529.486	15.93	0.4610	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			579.88790	609.029	15.94	0.5363	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			568.58790	534.729	15.94	0.4637	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			588.83990	618.575	15.92	0.5418	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			557.53990	524.275	15.92	0.4582	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,032.63170	1,070.098	15.67	0.6192	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			597.23170	572.598	15.67	0.3808	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,027.36970	1,064.687	15.67	0.6172	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			601.96970	577.187	15.67	0.3828	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,037.90980	1,075.526	15.66	0.6212	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			592.50980	568.026	15.66	0.3788	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,341.44740	1,374.103	16.12	0.6230	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			768.34740	744.303	16.12	0.3770	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,336.27280	1,368.826	16.13	0.6215	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			773.17280	749.026	16.13	0.3785	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,346.63850	1,379.397	16.11	0.6245	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			763.53850	739.597	16.11	0.3755	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,525.45560	1,553.959	16.51	0.6080	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			984.35560	958.559	16.51	0.3920	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,520.54950	1,548.964	16.52	0.6067	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			989.44950	963.564	16.52	0.3933	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,530.36810	1,558.967	16.51	0.6093	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			979.26810	953.567	16.51	0.3907	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>37,420,476.90</b>	<b>2,031</b>	<b>243,944</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12599		0.12618			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12827		0.12848			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13329		0.13353			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			299.16830	279.027	18.01	0.3783	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			680.76830	680.027	18.01	0.6217	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			111.93330	99.546	20.36	0.1576	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,493.53330	1,500.546	20.36	0.8424	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			756.87770	734.647	14.88	0.7591	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			138.47770	135.647	14.88	0.2409	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,060.60080	1,035.012	15.15	0.7536	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			213.00080	208.412	15.15	0.2464	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			578.80120	552.934	17.79	0.4813	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			731.20120	726.334	17.79	0.5187	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,871.32760	1,852.168	13.73	0.9515	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			23.72760	25.568	13.73	0.0485	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,104.21400	1,071.461	17.28	0.5916	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			751.51400	742.561	17.28	0.4084	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			734.95800	704.655	18.64	0.4310	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,382.25800	1,375.755	18.64	0.5690	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,624.47960	1,596.068	15.06	0.7819	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			271.77960	267.168	15.06	0.2181	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			15.89140		15.89140			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.89460		15.89500			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.94080		15.94280			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.09790		16.09930			0.0000	9,755,327.40	606	134,908
€ / R	On	14/12/2018	Foreign Exchange Future			16.39530		16.39610			0.0000	12,296,475.00	750	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.72780		16.73290			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.04730		17.05260			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>22,051,802.40</b>	<b>1,356</b>	<b>164,045</b>
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			12.57940	10.194	16.78	0.0362	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,203.97940	1,201.594	16.78	0.9638	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			167.75670	150.885	15.63	0.3360	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			432.75670	415.485	15.63	0.6640	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			76.93300	68.011	14.74	0.1620	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			809.73300	798.811	14.74	0.8380	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			633.00710	619.999	15.54	0.5954	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			221.44270	209.630	17.96	0.2565	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			23.78000	20.992	14.77	0.0429	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			559.61750	545.917	15.76	0.5468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			460.31750	448.017	15.76	0.4532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			959.68770	947.810	17.26	0.6676	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			298.98770	285.710	17.26	0.3324	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,225.88710	1,215.379	17.92	0.7397	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			383.70710	372.099	15.54	0.4046	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,488.01920	3,486.552	21.60	0.9628	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			27.31920	24.452	21.60	0.0372	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			223.30680	211.447	17.94	0.2584	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,234.00680	1,223.547	17.94	0.7416	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.81870	3.619	23.53	0.0062	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,609.14010	2,607.232	17.47	0.9819	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			9.84010	9.332	17.47	0.0181	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,873.08000	1,868.892	14.77	0.9571	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,242.14270	1,231.730	17.96	0.7435	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			225.18710	213.280	17.92	0.2603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,534.51870	5,535.719	23.53	0.9938	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			318.07830	306.375	18.06	0.2619	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,821.97830	1,811.075	18.06	0.7381	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			321.49550	309.735	18.03	0.2644	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,805.39550	1,794.435	18.03	0.7356	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			319.78170	308.048	18.04	0.2631	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,813.68170	1,802.748	18.04	0.7369	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,184.13330	1,170.174	14.87	0.6363	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			581.23330	572.374	14.87	0.3637	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,178.97240	1,164.992	14.88	0.6344	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			586.07240	577.192	14.88	0.3656	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,173.83250	1,159.831	14.89	0.6325	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			590.93250	582.031	14.89	0.3675	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,135.35290	1,120.300	15.38	0.5576	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			952.75290	943.000	15.38	0.4424	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,131.17740	1,116.118	15.39	0.5560	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			958.57740	948.818	15.39	0.4440	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,139.55130	1,124.498	15.36	0.5591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			946.95130	937.198	15.36	0.4409	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>22,051,802.40</b>	<b>1,356</b>	<b>493,849</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.17150		10.18760			0.0000	0.00	0	8,621
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.29400		10.30870			0.0000	51,470.00	5	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.42850		10.44480			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.55850		10.57730			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>51,470.00</b>	<b>5</b>	<b>24,962</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			58.05760	52.430	15.80	0.1358	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			980.45760	990.930	15.80	0.8642	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			57.10560	51.549	15.82	0.1338	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			989.50560	1,000.049	15.82	0.8662	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			56.16900	50.683	15.85	0.1318	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			998.56900	1,009.183	15.85	0.8682	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,282.75430	1,290.716	15.56	0.8322	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			103.75660	96.921	15.53	0.1712	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,265.05660	1,272.921	15.53	0.8288	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			102.59950	95.811	15.55	0.1695	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,273.89950	1,281.811	15.55	0.8305	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			101.45430	94.716	15.56	0.1678	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			446.39220	451.116	13.60	0.4543	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			526.63370	515.082	13.61	0.5424	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			451.83370	456.582	13.61	0.4576	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			535.78800	524.183	13.58	0.5490	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			440.98800	445.683	13.58	0.4510	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			531.19220	519.616	13.60	0.5457	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			440.29280	430.543	14.73	0.4177	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			862.99280	872.043	14.73	0.5823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			437.23350	427.504	14.74	0.4154	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			869.93350	879.004	14.74	0.5846	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			434.19200	424.486	14.76	0.4131	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			876.89200	885.986	14.76	0.5869	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>51,470.00</b>	<b>5</b>	<b>24,962</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.50340		10.53760			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			1,118.63980	1,086.724	13.39	0.8747	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			61.03980	63.324	13.39	0.1253	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,109.78450	1,078.228	13.39	0.8723	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			62.18450	64.828	13.39	0.1277	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,127.51500	1,095.248	13.39	0.8771	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			59.91500	61.848	13.39	0.1229	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			13.99620		13.98130			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.26950		14.25430			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.86940		14.85700			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			149.01540	150.591	17.92	0.2218	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,197.71540	1,184.391	17.92	0.7782	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			147.62990	149.181	17.94	0.2200	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,206.32990	1,192.981	17.94	0.7800	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			146.25900	147.786	17.97	0.2181	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,214.95900	1,201.586	17.97	0.7819	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,230.02240	1,246.166	14.87	0.7878	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			185.72240	186.666	14.87	0.2122	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,222.37660	1,238.510	14.86	0.7857	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			188.07660	189.010	14.86	0.2143	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,237.69030	1,253.844	14.87	0.7899	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			183.39030	184.344	14.87	0.2101	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			971.64680	978.697	15.45	0.5567	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			834.64680	829.297	15.45	0.4433	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			967.38930	974.382	15.46	0.5549	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			840.38930	834.982	15.46	0.4451	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			963.14450	970.092	15.47	0.5532	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			846.14450	840.692	15.47	0.4468	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 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			2.10950		2.12330			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.12590		2.14010			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16050		2.17580			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			601.17880	523.555	14.95	0.4621	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			668.17880	728.555	14.95	0.5379	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			560.98640	486.616	15.08	0.4377	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			727.98640	791.616	15.08	0.5623	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			523.20350	452.033	15.20	0.4139	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			790.20350	857.033	15.20	0.5861	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			123.99770	137.874	14.61	0.1235	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,435.96480	2,308.888	14.51	0.8671	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			134.96480	149.888	14.51	0.1329	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,347.77180	2,221.804	14.42	0.8572	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			146.77180	162.804	14.42	0.1428	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,524.99770	2,396.874	14.61	0.8765	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,425.14090	2,312.473	14.70	0.7493	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			467.14090	507.473	14.70	0.2507	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,351.77950	2,243.752	14.71	0.7380	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			493.77950	538.752	14.71	0.2620	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,499.57490	2,382.440	14.68	0.7603	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			441.57490	477.440	14.68	0.2397	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			2.16610		2.16560			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.20790		2.20730			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29520		2.29520			0.0000	0.00	0	0
<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			174.44450	167.653	17.13	0.1770	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,018.44450	2,006.653	17.13	0.8230	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			163.72610	157.246	17.30	0.1669	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,107.72610	2,096.246	17.30	0.8331	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			153.76570	147.586	17.48	0.1574	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,197.76570	2,186.586	17.48	0.8426	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,496.48900	1,498.973	14.31	0.7102	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			423.48900	419.973	14.31	0.2898	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,632.10010	1,634.628	14.25	0.7430	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			359.10010	355.628	14.25	0.2570	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,563.39590	1,565.900	14.28	0.7268	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			390.39590	386.900	14.28	0.2732	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			762.81990	760.769	15.57	0.3082	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,153.69930	2,151.412	15.59	0.6809	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			801.69930	799.412	15.59	0.3191	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,277.12660	2,275.307	15.55	0.7025	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			725.12660	723.307	15.55	0.2975	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,214.81990	2,212.769	15.57	0.6918	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			1.75760		1.76200			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.77970		1.78430			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82480		1.82990			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	1.86	Put			1,268.57900	1,293.161	18.59	0.7172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			333.77820	312.465	18.23	0.3202	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,113.77820	1,136.465	18.23	0.6798	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			310.27880	289.937	18.41	0.3010	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,190.27880	1,213.937	18.41	0.6990	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			288.57900	269.161	18.59	0.2828	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,245.45770	2,203.704	15.43	0.8895	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			102.45770	106.704	15.43	0.1105	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,158.66190	2,117.103	15.41	0.8781	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			115.66190	120.103	15.41	0.1219	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,333.46470	2,291.515	15.45	0.9001	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			90.46470	94.515	15.45	0.0999	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,518.69780	1,490.270	16.07	0.6205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			819.69780	842.269	16.07	0.3795	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,469.74480	1,441.851	16.17	0.6066	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			870.74480	893.851	16.17	0.3934	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,569.22130	1,540.252	15.98	0.6344	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			770.22130	792.252	15.98	0.3656	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			0.13470		0.13440			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13440		0.13350			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13160		0.13310			0.0000	0.00	0	1,093
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,655</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 KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70180		1.69840			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.72730		1.72390			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77990		1.77760			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			9.47210		9.48610			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.58400		9.59740			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.82390		9.83940			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			136.42580	129.612	15.92	0.2905	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			570.32580	577.512	15.92	0.7095	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			134.22450	127.444	15.95	0.2865	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			578.12450	585.344	15.95	0.7135	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			132.05690	125.313	15.98	0.2825	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			585.95690	593.213	15.98	0.7175	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			785.46690	774.724	13.90	0.7824	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			118.06690	120.724	13.90	0.2176	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			777.94350	767.236	13.90	0.7790	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			120.54350	123.236	13.90	0.2210	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			793.02910	782.251	13.90	0.7858	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			115.62910	118.251	13.90	0.2142	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			563.21960	555.084	15.45	0.5051	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			643.81960	651.184	15.45	0.4949	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			559.30550	551.186	15.46	0.5026	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			649.90550	657.286	15.46	0.4974	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			567.15980	559.013	15.43	0.5077	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			637.75980	645.113	15.43	0.4923	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32630		1.32760			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33510		1.33640			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35270		1.35370			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			424.00000	437.000		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			524.00000	537.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			324.00000	337.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			764.00000	751.000		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			664.00000	651.000		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			864.00000	851.000		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			337.00000	327.000		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			237.00000	227.000		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			437.00000	427.000		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			1.33070		1.32280			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			1.16840		1.16560			0.0000	7,587,589.60	6,494	2,723
<b>Total QUANTO € / \$ Future</b>												<b>7,587,589.60</b>	<b>6,494</b>	<b>2,723</b>
<b>Total QUANTO € / \$</b>												<b>7,587,589.60</b>	<b>6,494</b>	<b>2,723</b>
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.93710	0.12391	7.92490			0.0000	556,648.62	566	0
<b>Total R / ¥EN Future</b>												<b>556,648.62</b>	<b>566</b>	<b>0</b>
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	316.13740	286.663	13.45	0.1153	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	7,167.13740	7,015.663	13.45	0.8847	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	301.82390	272.283	13.39	0.1108	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	7,252.82390	7,101.283	13.39	0.8892	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	330.93140	301.562	13.51	0.1198	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	7,081.93140	6,930.562	13.51	0.8802	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	1,498.72720	1,483.160	15.70	0.3682	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option			0.12391	3,949.72720	3,812.160	15.70	0.6318	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>556,648.62</b>	<b>566</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			10.16370		10.18890			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.29970		10.32470			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.57970		10.60910			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 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			386.81170	367.079	14.06	0.6063	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			197.91170	203.379	14.06	0.3937	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			381.27730	361.574	14.07	0.6007	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			202.37730	207.874	14.07	0.3993	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			392.40460	372.643	14.05	0.6120	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			193.50460	198.943	14.05	0.3880	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,026.69890	1,004.329	13.46	0.8552	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			71.99890	74.629	13.46	0.1448	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,018.38770	996.064	13.46	0.8526	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			73.68770	76.364	13.46	0.1474	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,035.03790	1,012.624	13.45	0.8579	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			70.33790	72.924	13.45	0.1421	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			319.88790	330.933	14.06	0.3202	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			931.52370	913.046	14.05	0.6850	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			312.42370	323.346	14.05	0.3150	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			925.24180	906.828	14.05	0.6824	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			316.14180	327.128	14.05	0.3176	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			918.98790	900.633	14.06	0.6798	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			2.80390		2.80780			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.73230		2.73530			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.58760		2.58980			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			8.65930	8.591	23.34	0.0641	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			560.85930	564.691	23.34	0.9359	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			8.58080	8.475	23.57	0.0629	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			570.78080	574.576	23.57	0.9371	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			8.74260	8.713	23.12	0.0654	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			550.94260	554.813	23.12	0.9346	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			74.65470	74.347	21.17	0.3107	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			309.35470	312.047	21.17	0.6893	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			72.29620	71.997	21.20	0.3030	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			316.99620	319.697	21.20	0.6970	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			77.08310	76.766	21.14	0.3185	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			301.78310	304.466	21.14	0.6815	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			20.67060	19.697	21.27	0.0855	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			960.87060	962.097	21.27	0.9145	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			20.08860	19.133	21.27	0.0834	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			970.28860	971.533	21.27	0.9166	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	14/06/2019	Foreign Exchange Option	3.52	Call			21.26830	20.275	21.27	0.0876	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			951.46830	952.675	21.27	0.9124	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			1.31040		1.31940			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27130		1.28040			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.18600		1.19390			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 577 150 031.32</b>	<b>119,991</b>	<b>1,324,873</b>
<b>Total Options</b>												<b>53 134 338.15</b>	<b>172,910</b>	<b>3,280,772</b>
<b>Grand Total:</b>												<b>1,630,284,369.46</b>	<b>292,901</b>	<b>4,605,645</b>