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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/07/2018 Foreign Exchange Future			13.73680		13.87830			0.0000	755,524.00	55	0
\$ / R On 05/07/2018 Foreign Exchange Future			13.71560		13.87830			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.71730		13.87670			0.0000	0.00	0	150
\$ / R On 12/07/2018 Foreign Exchange Future			13.72950		13.88720			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.73630		13.89420			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.74310		13.90120			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.74990		13.90830			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.75160		13.91000			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.75490		13.91360			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.76170		13.92060			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.76510		13.92410			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.77370		13.93300			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.78400		13.94390			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.78750		13.94760			0.0000	6,893,750.00	500	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.79610		13.95670			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.81510		13.97670			0.0000	0.00	0	3,547
\$ / R On 03/09/2018 Foreign Exchange Future			13.82020		13.98220			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.83710		14.00060			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.84370		14.00800			0.0000	508,409,882.50	36,725	542,006
\$ / R On 25/09/2018 Foreign Exchange Future			13.85700		14.02280			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.86200		14.02830			0.0000	0.00	0	4,280

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			13.86870		14.03570			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.91040		14.07780			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.91790		14.08510			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.92170		14.08880			0.0000	10,232,449.50	735	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.92360		14.09060			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.93110		14.09790			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.94620		14.11250			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.95180		14.11800			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.97810		14.14360			0.0000	3,438,612.60	246	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.99880		14.16370			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.00450		14.16920			0.0000	15,446,963.50	1,103	73,575
\$ / R	On	21/12/2018	Foreign Exchange Future			14.01760		14.18190			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.03650		14.20020			0.0000	3,481,052.00	248	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			14.04020		14.20390			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.08930		14.25480			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.09100		14.25660			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.11350		14.28030			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.13930		14.30760			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.17040		14.34030			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			14.18590		14.35670			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.18940		14.36030			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.19630		14.36760			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.24660		14.41940			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.30300		14.47690			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.30840		14.48250			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.32850		14.50290			0.0000	0.00	0	14,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.35390		14.52890			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.35940		14.53450			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.36300		14.53820			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.40200		14.57470			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.40330		14.57600			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.44100		14.61260			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.44490		14.61630			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.46320		14.63400			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.48140		14.65170			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.48400		14.65420			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.52170		14.69080			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.55940		14.72740			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.56330		14.73120			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.57760		14.74510			0.0000	364,440.00	25	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.60100		14.76780			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.60360		14.77030			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.64140		14.80690			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.68170		14.84600			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.72200		14.88510			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.75710		14.91920			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			14.80140		14.96210			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.81440		14.97470			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.90500		15.06540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.03460		15.19730			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>549,022,674.10</b>	<b>39,637</b>	<b>817,943</b>
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			0.01110	0.000	18.86	0.0000	0.00	0	0
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			1,278.31110	1,136.800	18.86	1.0000	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			0.05770	0.029	33.48	0.0003	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,268.35770	1,105.629	33.48	0.9997	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			631.14660	472.065	22.26	0.9580	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			4.44660	4.765	22.26	0.0420	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Call			190.32100	78.543	18.92	0.4482	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Put			63.62100	111.243	18.92	0.5518	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			30.60120	47.428	19.18	0.3076	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			307.30120	164.728	19.18	0.6924	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,806.70000	1,647.300	30.09	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.00000	0.000	30.09	0.0000	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			57.95450	99.176	18.67	0.5184	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			204.65450	86.476	18.67	0.4816	0.00	0	1,000
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			118.13250	181.358	17.30	0.5589	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			215.33250	120.858	17.30	0.4411	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			103.45800	158.434	16.58	0.4694	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			287.65800	184.733	16.58	0.5306	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			161.99110	232.431	17.10	0.5373	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			263.19110	175.531	17.10	0.4627	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,815.89630	1,972.170	23.05	0.9917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.19630	2.070	23.05	0.0083	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			77.42630	46.538	19.21	0.1457	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			619.12630	746.638	19.21	0.8543	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,034.35050	2,191.481	24.00	0.9944	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.65050	1.381	24.00	0.0056	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			414.85580	524.517	18.24	0.7574	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			133.15580	84.417	18.24	0.2426	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			485.15440	363.772	16.11	0.6868	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			75.15440	112.172	16.11	0.3132	0.00	0	40,000
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			494.01360	610.371	18.65	0.7928	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			114.01360	71.971	18.65	0.2072	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.09470	1.180	20.19	0.0051	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,854.69470	1,696.080	20.19	0.9949	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			94.98970	133.853	16.11	0.3254	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			515.58970	395.553	16.11	0.6746	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,401.82560	2,559.660	23.54	0.9951	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.42560	1.360	23.54	0.0049	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,906.60980	2,062.237	22.42	0.9866	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.20980	3.937	22.42	0.0134	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	31/07/2018	Foreign Exchange Option	13.00	Call			940.69730	786.530	15.52	0.9109	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			20.09730	24.830	15.52	0.0891	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			205.94670	274.111	16.72	0.5147	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			326.54670	235.811	16.72	0.4853	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			8.47630	9.990	16.61	0.0375	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,272.57630	1,115.090	16.61	0.9625	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			330.58950	245.456	16.79	0.4625	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			257.58950	331.756	16.79	0.5375	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,252.75590	2,409.513	22.11	0.9898	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			5.75590	3.213	22.11	0.0102	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			3.38080	3.886	16.81	0.0150	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,616.38080	1,457.586	16.81	0.9850	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			796.82600	921.248	18.88	0.8156	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			120.72600	85.248	18.88	0.1844	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			122.52420	164.208	15.88	0.3247	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			600.12420	481.708	15.88	0.6753	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			161.70570	211.144	15.93	0.3716	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			558.40570	447.244	15.93	0.6284	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,104.02980	2,255.455	21.30	0.9562	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			30.72980	20.555	21.30	0.0438	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,025.00420	881.839	15.04	0.8499	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			48.30420	66.739	15.04	0.1501	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			219.62590	277.085	16.05	0.4135	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			546.32590	442.185	16.05	0.5865	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			285.65320	353.293	16.29	0.4803	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			462.35320	368.393	16.29	0.5197	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,609.43490	2,765.191	22.18	0.9770	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			16.13490	10.291	22.18	0.0230	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			11.55950	12.886	14.34	0.0385	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,523.75950	1,363.086	14.34	0.9615	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			125.44770	162.331	15.42	0.2702	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			826.04770	699.431	15.42	0.7298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			178.45070	140.374	18.75	0.2162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,030.45070	1,156.674	18.75	0.7838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			176.62670	138.883	18.78	0.2142	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,038.62670	1,165.183	18.78	0.7858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			180.29620	141.882	18.73	0.2182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,022.29620	1,148.182	18.73	0.7818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,204.82960	1,056.087	14.87	0.8711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			46.82960	62.387	14.87	0.1289	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,009.83760	2,845.794	19.97	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			1.83760	2.094	19.97	0.0051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,266.01210	1,400.624	19.39	0.8333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			134.01210	104.324	19.39	0.1667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,527.83200	1,367.349	14.58	0.9416	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			19.83200	23.648	14.58	0.0584	0.00	0	34,000

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	16.14	Put			2,179.70260	2,331.458	21.26	0.9374	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			47.70260	35.158	21.26	0.0626	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,018.77590	2,168.467	20.95	0.9260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			56.77590	42.167	20.95	0.0740	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,084.83400	2,235.415	21.08	0.9309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			52.83400	39.115	21.08	0.0691	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,109.79920	964.959	14.97	0.8414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			61.79920	81.259	14.97	0.1586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			250.98290	310.128	15.97	0.4091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			608.98290	503.828	15.97	0.5909	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			563.43470	463.469	16.10	0.5592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			285.43470	349.769	16.10	0.4408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,421.89540	1,266.514	14.67	0.9233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			23.89540	32.814	14.67	0.0767	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			795.93650	672.627	15.48	0.7050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			147.93650	188.927	15.48	0.2950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,122.71360	2,273.777	21.15	0.9336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			50.71360	37.477	21.15	0.0664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,384.91450	1,230.468	14.70	0.9158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			26.91450	36.768	14.70	0.0842	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			876.26030	745.940	15.30	0.7463	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			118.26030	152.240	15.30	0.2537	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,322.98870	2,476.310	21.54	0.9459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			40.98870	30.010	21.54	0.0541	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,030.06600	3,188.503	22.29	0.9761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			18.06600	12.203	22.29	0.0239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,017.29750	1,853.675	16.29	0.9750	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			9.29750	9.975	16.29	0.0250	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			130.81170	168.290	15.38	0.2723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			838.81170	711.991	15.38	0.7277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,264.44700	2,100.540	17.27	0.9830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			6.44700	6.840	17.27	0.0170	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,722.58240	1,559.609	15.12	0.9598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			14.58240	15.908	15.12	0.0402	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,512.50070	2,348.433	18.24	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.50070	4.733	18.24	0.0116	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,165.45730	2,001.645	16.88	0.9802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			7.45730	7.945	16.88	0.0198	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			193.42970	242.996	15.72	0.3496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			701.42970	586.696	15.72	0.6504	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,313.99700	2,150.050	17.46	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			5.99700	6.350	17.46	0.0157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,413.19280	2,249.179	17.85	0.9865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			5.19280	5.479	17.85	0.0135	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,116.02360	1,952.268	16.68	0.9786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			8.02360	8.568	16.68	0.0214	0.00	0	3,000

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	11.48	Call			2,532.37420	2,368.297	18.32	0.9887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			4.37420	4.597	18.32	0.0113	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			37.82340	50.888	14.80	0.1096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,275.82340	1,124.588	14.80	0.8904	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			106.58240	137.222	15.21	0.2355	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			914.58240	780.922	15.21	0.7645	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			41.02650	54.993	14.83	0.1166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,249.02650	1,098.693	14.83	0.8834	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			13.51660	14.701	15.31	0.0371	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,771.51660	1,608.401	15.31	0.9629	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,178.60170	1,030.869	14.90	0.8633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			50.60170	67.169	14.90	0.1367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,547.22600	1,385.928	14.56	0.9446	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			19.22600	22.228	14.56	0.0554	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,357.37160	1,203.669	14.73	0.9099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			29.37160	39.969	14.73	0.0901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,450.46850	1,293.775	14.64	0.9287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			22.46850	30.075	14.64	0.0713	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,644.47820	1,481.768	14.81	0.9543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			16.47820	18.068	14.81	0.0457	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			68.05320	89.067	15.00	0.1703	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,076.05320	932.767	15.00	0.8297	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			899.14980	766.807	15.24	0.7573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			111.14980	143.107	15.24	0.2427	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			230.77710	286.700	15.88	0.3893	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			638.77710	530.400	15.88	0.6107	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,838.00000	5,673.700	22.09	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.09	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			428.65290	349.057	16.68	0.4564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			420.65290	505.357	16.68	0.5436	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,146.57350	1,277.242	19.07	0.8101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			154.57350	120.942	19.07	0.1899	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,624.99270	1,462.356	14.73	0.9528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			16.99270	18.657	14.73	0.0472	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,128.45390	2,279.606	21.09	0.9231	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			61.25390	46.606	21.09	0.0769	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,109.91390	966.156	15.07	0.8185	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			81.61390	104.156	15.07	0.1815	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			329.12810	397.118	16.23	0.4544	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			577.42810	479.118	16.23	0.5456	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			338.61360	407.800	16.27	0.4617	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			566.91360	469.800	16.27	0.5383	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,806.64740	2,962.048	22.01	0.9586	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			34.94740	24.048	22.01	0.0414	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,278.71680	2,431.688	21.40	0.9291	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			57.01680	43.688	21.40	0.0709	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	02/10/2018	Foreign Exchange Option	12.76	Put			49.78020	64.391	14.84	0.1227	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,325.48020	1,173.091	14.84	0.8773	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			787.78860	893.542	17.58	0.6429	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			375.58860	313.942	17.58	0.3571	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,221.26620	1,346.403	18.69	0.7546	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			246.36620	204.303	18.69	0.2454	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			450.05050	526.034	16.39	0.4838	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			608.85050	517.734	16.39	0.5162	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,989.25500	3,144.616	22.05	0.9365	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			58.05500	46.316	22.05	0.0635	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,466.61070	2,616.904	21.09	0.9081	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			85.41070	68.604	21.09	0.0919	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,202.25420	1,062.219	15.03	0.7990	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			113.45420	140.519	15.03	0.2010	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			384.82760	453.833	16.17	0.4439	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			673.62760	575.533	16.17	0.5561	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			79.64240	100.146	14.87	0.1548	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,360.24240	1,213.746	14.87	0.8452	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,783.73050	2,936.455	21.53	0.9234	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			71.63050	57.555	21.53	0.0766	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			19.38040	22.572	15.95	0.0413	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,217.28040	2,053.672	15.95	0.9587	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			657.68540	562.747	16.23	0.5404	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			419.78540	491.647	16.23	0.4596	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,072.89460	1,188.354	18.14	0.7002	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			325.39460	274.554	18.14	0.2998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,292.06000	3,126.328	17.84	0.9914	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.06000	4.528	17.84	0.0086	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			182.59320	219.819	15.22	0.2656	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,080.59320	951.619	15.22	0.7344	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			14.89280	17.549	16.17	0.0315	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,462.89280	2,299.349	16.17	0.9685	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,663.43500	2,809.985	20.93	0.8960	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			107.03500	88.085	20.93	0.1040	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,283.41280	1,147.656	15.04	0.7884	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			139.81280	169.556	15.04	0.2116	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			565.21680	646.212	16.56	0.5061	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			628.81680	544.312	16.56	0.4939	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			419.20000	486.633	16.09	0.4302	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			762.80000	664.733	16.09	0.5698	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,242.41680	3,394.801	22.08	0.9250	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			76.01680	62.901	22.08	0.0750	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			361.26180	421.246	15.82	0.3849	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			874.96180	770.046	15.82	0.6151	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,756.95820	1,885.586	19.31	0.7954	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			230.65820	194.386	19.31	0.2046	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,163.71830	3,313.795	21.75	0.9120	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		92.91830	78.295	21.75	0.0880	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,351.33130	1,215.883	15.01	0.7941	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		142.13130	171.383	15.01	0.2059	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,980.63430	2,113.560	19.66	0.8215	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		0.00000	476.133	17.05	0.4308	14,283.98	30	30	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		347.90150	299.038	18.31	0.2940	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,258.70150	1,374.538	18.31	0.7060	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		0.00000	454.188	15.92	0.4003	13,625.65	30	30	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		345.70060	297.098	18.32	0.2924	0.00	0	500	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,266.50060	1,382.598	18.32	0.7076	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		350.11440	300.989	18.29	0.2957	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,250.91440	1,366.489	18.29	0.7043	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		0.00000	851.633	17.05	0.5692	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		387.10840	449.220	15.91	0.3976	0.00	0	7,300	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		975.31800	1,079.502	17.62	0.6374	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		444.51800	384.002	17.62	0.3626	0.00	0	20,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		1,967.63120	1,810.958	15.03	0.9161	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		48.43120	56.458	15.03	0.0839	0.00	0	3,300	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		0.00000	748.688	15.92	0.5997	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		267.67180	227.467	19.03	0.2322	0.00	0	1,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		2,024.27580	2,158.079	19.74	0.8266	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		193.47580	162.579	19.74	0.1734	0.00	0	15,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		2,014.02540	1,856.736	15.08	0.9216	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		44.82540	52.236	15.08	0.0784	0.00	0	7,300	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		856.30840	753.720	15.91	0.6024	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		428.86430	494.974	16.05	0.4218	0.00	0	10,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		1,204.52930	1,318.498	18.18	0.6943	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		363.72930	312.998	18.18	0.3057	0.00	0	10,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		1,581.77790	1,706.084	19.00	0.7651	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		270.97790	230.584	19.00	0.2349	0.00	0	29,600	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		1,598.47180	1,722.967	19.03	0.7678	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		813.30670	714.273	16.03	0.5809	0.00	0	100	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		727.61700	817.958	16.96	0.5578	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		566.81700	492.458	16.96	0.4422	0.00	0	100	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		1,580.20570	1,433.682	14.77	0.8538	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		91.00570	109.182	14.77	0.1462	0.00	0	10,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		808.06430	709.474	16.05	0.5782	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		239.88140	202.724	19.27	0.2103	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		1,002.81540	889.096	15.52	0.6702	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		283.61540	334.596	15.52	0.3298	0.00	0	4,080	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,766.00480	1,894.163	19.31	0.7934	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		235.20480	198.663	19.31	0.2066	0.00	0	11,380	
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		424.10670	489.773	16.03	0.4191	0.00	0	100	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		468.47450	405.144	17.47	0.3788	0.00	0	5,500	
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		2,107.49980	1,949.092	15.17	0.9317	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	12.10	Put			38.29980	44.592	15.17	0.0683	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,313.62810	1,431.267	18.43	0.7172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			332.82810	285.767	18.43	0.2828	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,740.68140	1,868.224	19.27	0.7897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			471.56110	407.870	17.46	0.3809	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,182.88600	2,023.688	15.24	0.9390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			33.68600	39.188	15.24	0.0610	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,158.36760	1,032.115	15.22	0.7311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			209.16760	247.615	15.22	0.2689	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			919.27450	1,020.644	17.47	0.6212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			32.61140	37.928	15.26	0.0592	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,010.98740	1,116.959	17.71	0.6472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			430.18740	371.459	17.71	0.3528	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			905.46850	1,006.118	17.44	0.6171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			474.66850	410.618	17.44	0.3829	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			912.36110	1,013.370	17.46	0.6191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			176.04180	210.116	15.12	0.2391	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			798.09640	892.767	17.15	0.5827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			527.29640	457.267	17.15	0.4173	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			607.14570	689.045	16.60	0.5098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			646.34570	563.545	16.60	0.4902	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,201.81140	2,042.428	15.26	0.9408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			405.59360	349.979	17.87	0.3358	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,519.46550	1,377.417	14.83	0.8398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			100.26550	122.917	14.83	0.1602	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,296.87110	2,136.641	15.35	0.9489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			27.67110	32.141	15.35	0.0511	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,245.24180	1,114.616	15.12	0.7609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,137.24980	1,012.120	15.25	0.7234	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,440.68480	2,279.397	15.49	0.9593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			21.48480	24.897	15.49	0.0407	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			302.82960	356.024	15.60	0.3434	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			972.02960	860.524	15.60	0.6566	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,076.39360	1,185.479	17.87	0.6642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			727.99690	636.436	16.30	0.5360	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,624.03770	1,474.574	14.73	0.8633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			84.83770	100.074	14.73	0.1367	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			535.23860	610.538	16.37	0.4770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			704.43860	615.038	16.37	0.5230	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			218.04980	257.620	15.25	0.2766	0.00	0	7,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,172.57840	1,045.584	15.21	0.7361	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,196.85680	1,310.550	18.16	0.6926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			366.05680	315.050	18.16	0.3074	0.00	0	31,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,848.18970	1,693.312	14.91	0.9004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			58.98970	68.812	14.91	0.0996	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			508.79690	581.936	16.30	0.4640	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	11.64	Put		17.75560	20.533	15.59	0.0342	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		433.64690	500.201	16.06	0.4245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		802.84690	704.701	16.06	0.5755	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		151.31340	181.910	15.04	0.2151	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,320.51340	1,186.410	15.04	0.7849	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		203.37840	241.084	15.21	0.2639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		199.83430	168.060	19.66	0.1785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,113.53360	1,224.128	17.96	0.6733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		392.73360	338.628	17.96	0.3267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		70.41350	82.165	14.80	0.1160	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,739.61350	1,586.665	14.80	0.8840	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,546.95560	2,385.033	15.59	0.9658	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		951.38060	1,052.797	17.49	0.6234	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		473.28060	410.397	17.49	0.3766	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		209.51140	247.163	15.19	0.2644	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,191.41140	1,064.763	15.19	0.7356	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		1,014.91770	1,119.449	17.65	0.6411	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		446.81770	387.049	17.65	0.3589	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,121.64550	998.686	15.28	0.7105	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		239.74550	281.087	15.28	0.2895	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,363.58740	1,231.059	14.99	0.7821	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		163.38740	194.559	14.99	0.2179	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		671.91740	755.615	16.63	0.5209	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		652.11740	572.115	16.63	0.4791	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		447.01660	512.653	15.96	0.4179	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		847.21660	749.153	15.96	0.5821	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,474.21500	3,623.460	22.05	0.9149	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		94.41500	79.960	22.05	0.0851	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,856.48760	3,000.457	20.79	0.8863	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		126.68760	106.957	20.79	0.1137	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		141.95430	170.065	14.91	0.1963	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,445.85430	1,310.265	14.91	0.8037	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		172.57720	204.109	14.95	0.2123	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,477.37720	1,343.409	14.95	0.7877	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		792.45110	881.569	16.83	0.5375	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		669.05110	592.568	16.83	0.4625	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		138.67890	164.351	14.82	0.1803	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,605.27890	1,465.351	14.82	0.8197	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,442.25570	1,309.839	14.99	0.7771	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		185.65570	218.839	14.99	0.2229	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,293.86980	1,406.364	17.96	0.6586	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		474.16980	419.864	17.96	0.3414	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,511.59290	1,378.380	15.00	0.7738	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		203.99290	239.080	15.00	0.2262	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		897.46660	991.355	16.98	0.5494	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		685.06660	610.655	16.98	0.4506	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	28/02/2019	Foreign Exchange Option	12.83	Put			162.83190	192.631	14.86	0.1930	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,640.43190	1,501.931	14.86	0.8070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			921.69270	829.560	16.24	0.5520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			631.39270	709.160	16.24	0.4480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,567.95670	2,408.613	13.92	0.9477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			27.65670	38.213	13.92	0.0523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,328.27780	2,173.289	14.16	0.9214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			47.97780	62.889	14.16	0.0786	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			357.44400	407.830	15.36	0.3197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,247.74400	1,128.230	15.36	0.6803	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,853.61570	2,690.264	13.65	0.9698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			13.31570	19.864	13.65	0.0302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,015.83020	3,846.042	16.19	0.9916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.53020	5.642	16.19	0.0084	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,624.40340	2,464.167	13.87	0.9528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			24.10340	33.767	13.87	0.0472	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			881.48220	973.952	16.87	0.5325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			741.78220	664.352	16.87	0.4675	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,736.59200	1,596.428	14.79	0.8173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			156.29200	186.028	14.79	0.1827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,071.31650	968.235	15.80	0.6153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			481.01650	547.835	15.80	0.3847	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,202.24100	1,309.924	17.58	0.6152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			582.54100	520.324	17.58	0.3848	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,377.37810	1,491.882	17.96	0.6514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			517.67810	462.282	17.96	0.3486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,241.43450	1,122.540	15.37	0.6782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			361.13450	412.140	15.37	0.3218	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,568.72210	1,689.265	18.35	0.6856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			459.02210	409.665	18.35	0.3144	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			772.18690	858.609	16.60	0.4982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			812.48690	729.009	16.60	0.5018	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,639.52440	1,762.087	18.49	0.6970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			439.82440	392.487	18.49	0.3030	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,970.72670	1,823.999	14.53	0.8660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			100.42670	123.599	14.53	0.1340	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,014.00860	914.994	15.96	0.5918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			533.70860	604.594	15.96	0.4082	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			488.50740	436.094	18.14	0.3318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,468.20740	1,585.694	18.14	0.6682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			486.16260	433.990	18.16	0.3304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,475.86260	1,593.590	18.16	0.6696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			490.86530	438.209	18.13	0.3331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,460.56530	1,577.809	18.13	0.6669	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			65.73070	82.092	14.14	0.0967	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,212.43070	2,057.992	14.14	0.9033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,009.47320	1,107.984	17.14	0.5607	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			699.77320	627.384	17.14	0.4393	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			222.32950	258.892	15.02	0.2286	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,582.62950	1,448.292	15.02	0.7714	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			237.97340	276.303	15.05	0.2382	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,555.57340	1,422.603	15.05	0.7618	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			400.00060	453.471	15.41	0.3228	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,329.40060	1,210.071	15.41	0.6772	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,133.96640	1,236.750	17.28	0.5720	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			713.36640	643.350	17.28	0.4280	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			218.23010	254.175	14.95	0.2154	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,717.63010	1,580.775	14.95	0.7846	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,659.74760	1,524.485	15.02	0.7702	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			240.34760	277.885	15.02	0.2298	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,731.84900	1,598.659	15.04	0.7696	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			254.94900	295.659	15.04	0.2304	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,259.01610	1,365.000	17.43	0.5820	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			725.91610	658.000	17.43	0.4180	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			298.78760	341.000	15.16	0.2549	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,635.68760	1,504.000	15.16	0.7451	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			59.61980	78.609	13.33	0.0883	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,402.11980	2,247.009	13.33	0.9117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,304.61120	2,150.867	13.47	0.8928	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			81.71120	102.367	13.47	0.1072	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			982.16190	1,075.294	16.84	0.5096	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			905.06190	823.794	16.84	0.4904	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,937.45770	1,800.936	14.61	0.8137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			855.81130	943.229	16.57	0.4750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			984.57030	897.847	16.58	0.5233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			861.67030	949.347	16.58	0.4767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			992.86490	905.628	16.55	0.5267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			849.96490	937.128	16.55	0.4733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			592.00090	663.633	15.89	0.3886	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,705.44310	1,826.507	18.22	0.6546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			588.34310	535.007	18.22	0.3454	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,939.94750	2,065.617	18.60	0.6883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			522.84750	474.117	18.60	0.3117	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			988.71130	901.729	16.57	0.5250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			567.79760	637.734	15.82	0.3795	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,652.11670	1,771.637	18.12	0.6463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			605.01670	550.137	18.12	0.3537	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,600.75690	1,472.212	15.24	0.7279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			337.85690	383.712	15.24	0.2721	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,214.90090	1,112.133	15.89	0.6114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			817.67330	743.472	17.15	0.4528	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,777.81530	1,645.435	15.03	0.7729	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	12.98	Put			254.91530	296.935	15.03	0.2271	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			302.91050	345.308	15.15	0.2528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,675.81050	1,543.808	15.15	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,240.69760	1,136.234	15.82	0.6205	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			184.55770	222.436	14.61	0.1863	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,845.02860	1,969.859	18.46	0.6750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			547.92860	498.359	18.46	0.3250	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,822.88340	3,648.480	14.10	0.9862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.98340	9.980	14.10	0.0138	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,134.77330	1,234.972	17.15	0.5472	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			265.15740	310.248	15.05	0.2304	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,794.05740	1,664.148	15.05	0.7696	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,375.68680	1,485.127	17.57	0.5909	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			734.58680	669.027	17.57	0.4091	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			329.97760	374.176	15.19	0.2623	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,674.47760	1,543.576	15.19	0.7377	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,509.01340	1,386.391	15.40	0.6927	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			420.81340	473.392	15.40	0.3073	35,030.97	74	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,356.59680	2,489.627	19.09	0.7298	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			454.79680	412.627	19.09	0.2702	13,276,683.13	32,176	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			285.68180	331.420	15.12	0.2323	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,860.38180	1,733.420	15.12	0.7677	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,515.17620	1,625.829	17.79	0.5985	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			749.87620	687.829	17.79	0.4015	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			368.21820	414.420	15.31	0.2713	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,704.21820	1,577.720	15.31	0.7287	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,663.69190	1,776.110	18.03	0.6081	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			756.29190	697.110	18.03	0.3919	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			302.31200	350.330	15.16	0.2340	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,914.91200	1,791.330	15.16	0.7660	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			406.87290	454.771	15.40	0.2796	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,733.17290	1,609.671	15.40	0.7204	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,294.81670	2,158.477	14.16	0.8452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			160.81670	195.277	14.16	0.1548	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,658.76510	1,541.132	15.56	0.6951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			474.76510	527.932	15.56	0.3049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,652.62610	1,535.284	15.57	0.6936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			478.62610	532.084	15.57	0.3064	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,933.82810	2,051.768	18.43	0.6396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			697.82810	644.968	18.43	0.3604	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,664.92790	1,546.998	15.55	0.6967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			470.92790	523.798	15.55	0.3033	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,903.71070	3,733.473	14.09	0.9770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.71070	20.273	14.09	0.0230	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			317.20110	365.538	15.13	0.2346	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,968.90110	1,846.938	15.13	0.7654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,797.05130	1,910.184	18.20	0.6142	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			768.75130	711.584	18.20	0.3858	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			440.60040	490.166	15.49	0.2856	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,764.80040	1,644.166	15.49	0.7144	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			480.69450	532.649	15.58	0.2941	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,781.49450	1,664.349	15.58	0.7059	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,023.98410	1,905.758	15.19	0.7642	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			333.18410	384.058	15.19	0.2358	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,953.97240	2,068.112	18.40	0.6227	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			774.77240	719.812	18.40	0.3773	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			784.40330	731.005	18.56	0.3719	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			347.81510	397.864	15.18	0.2361	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,075.21510	1,957.264	15.18	0.7639	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,087.00330	2,201.605	18.56	0.6281	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			518.58040	571.649	15.65	0.3001	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,809.78040	1,694.949	15.65	0.6999	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			859.48550	802.015	18.31	0.3970	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,934.38550	2,044.415	18.31	0.6030	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			864.69200	806.862	18.29	0.3990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,919.59200	2,029.262	18.29	0.6010	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,549.16240	5,688.837	22.30	0.8520	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			294.26240	266.437	22.30	0.1480	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			862.08730	804.434	18.30	0.3980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,926.98730	2,036.834	18.30	0.6020	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,235.63170	2,350.573	18.70	0.6340	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			793.43170	741.573	18.70	0.3660	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			364.44100	412.468	15.17	0.2362	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,132.24100	2,013.468	15.17	0.7638	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			556.83100	611.044	15.73	0.3057	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,837.13100	1,724.644	15.73	0.6943	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			593.70380	648.520	15.79	0.3109	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,860.60380	1,749.920	15.79	0.6891	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			630.12570	686.101	15.84	0.3156	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,886.12570	1,777.801	15.84	0.6844	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			667.08600	724.082	15.90	0.3199	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,912.18600	1,806.082	15.90	0.6801	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			701.70850	759.434	15.95	0.3241	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,930.90850	1,826.534	15.95	0.6759	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			739.56220	798.694	16.01	0.3276	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,961.66220	1,860.094	16.01	0.6724	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,362.31110	1,288.082	17.53	0.5101	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,557.61110	1,643.682	17.53	0.4899	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,358.70930	1,284.672	17.54	0.5091	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,564.00930	1,650.272	17.54	0.4909	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,365.91560	1,291.503	17.53	0.5111	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,551.21560	1,637.103	17.53	0.4889	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 Option	15.37	Put			1,693.34280	1,780.047	17.73	0.4972	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,388.74280	1,315.047	17.73	0.5028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,515.71770	1,436.675	17.77	0.5202	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,678.41770	1,762.075	17.77	0.4798	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,522.97470	1,443.577	17.75	0.5221	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,665.67470	1,748.977	17.75	0.4779	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,519.34120	1,440.117	17.76	0.5211	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,672.04120	1,755.517	17.76	0.4789	0.00	0	0
<b>Total \$ / R Option</b>												<b>13,339,623.74</b>	<b>32,310</b>	<b>3,015,688</b>
<b>Total \$ / R</b>												<b>562,362,297.84</b>	<b>71,947</b>	<b>3,833,631</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.84370		14.00800			0.0000	0.00	0	350
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.00450		14.16920			0.0000	0.00	0	15
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.32850		14.50290			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>365</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			42,440.37970	34,543.468	16.70	0.4528	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			42,640.37970	51,173.468	16.70	0.5472	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			42,019.49570	34,184.754	16.73	0.4492	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			43,219.49570	51,814.754	16.73	0.5508	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			42,865.28990	34,905.713	16.68	0.4564	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			42,065.28990	50,535.713	16.68	0.5436	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			174,068.14040	186,822.389	19.27	0.7897	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			23,988.14040	20,272.389	19.27	0.2103	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			32,250.67600	27,668.986	18.52	0.2751	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			135,330.67600	147,218.986	18.52	0.7249	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			32,048.70450	27,491.427	18.54	0.2735	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			136,128.70450	148,041.427	18.54	0.7265	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			32,454.40970	27,847.837	18.51	0.2766	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			134,534.40970	146,397.837	18.51	0.7234	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			98,871.12630	90,172.878	16.57	0.5250	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			85,581.12630	94,322.878	16.57	0.4750	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			98,457.02620	89,784.665	16.58	0.5233	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			86,167.02620	94,934.665	16.58	0.4767	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			99,286.49150	90,562.841	16.55	0.5267	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			84,996.49150	93,712.841	16.55	0.4733	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>365</b>
£ / R	On	17/09/2018	Foreign Exchange Future			18.29300		18.45970			0.0000	14,268,540.00	780	226,726
£ / R	On	14/12/2018	Foreign Exchange Future			18.58080		18.74850			0.0000	929,040.00	50	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.88590		19.06340			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.17850		19.36410			0.0000	0.00	0	6,543

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>15,197,580.00</b>	<b>830</b>	<b>245,638</b>
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			629.84770	524.930	15.13	0.5273	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			420.14770	481.930	15.13	0.4727	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			624.57440	520.177	15.14	0.5242	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			424.87440	487.177	15.14	0.4758	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			635.14900	529.715	15.12	0.5305	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			415.44900	476.715	15.12	0.4695	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,103.47390	984.714	14.91	0.6184	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			474.97390	523.914	14.91	0.3816	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,097.66410	979.236	14.92	0.6162	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			479.16410	528.436	14.92	0.3838	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,109.31050	990.214	14.90	0.6205	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			470.81050	519.414	14.90	0.3795	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,413.41520	1,290.590	15.56	0.6203	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			650.01520	704.690	15.56	0.3797	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,407.81670	1,285.271	15.57	0.6187	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			654.41670	709.371	15.57	0.3813	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,419.02490	1,295.927	15.55	0.6219	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			645.62490	700.027	15.55	0.3781	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,599.78520	1,476.375	16.11	0.6039	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			865.68520	927.875	16.11	0.3961	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,594.53600	1,471.376	16.12	0.6025	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			870.43600	932.876	16.12	0.3975	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,605.04860	1,481.389	16.11	0.6052	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			860.94860	922.889	16.11	0.3948	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>15,197,580.00</b>	<b>830</b>	<b>245,638</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12575		0.12711			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12807		0.12944			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13302		0.13453			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			314.93880	270.622	19.41	0.3704	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			603.63880	695.422	19.41	0.6296	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			109.33790	92.353	21.65	0.1499	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,398.03790	1,517.153	21.65	0.8501	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			822.54390	724.233	16.42	0.7461	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			111.24390	149.033	16.42	0.2539	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,135.85480	1,041.916	16.49	0.7402	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			191.55480	235.216	16.49	0.2598	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			618.38940	561.369	18.95	0.4783	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			674.08940	754.669	18.95	0.5217	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	0.11	Call			1,970.50200	1,831.552	14.02	0.9520	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			26.20200	24.852	14.02	0.0480	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,171.67020	1,099.762	18.45	0.5862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			718.97020	797.662	18.45	0.4138	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			785.58670	731.474	19.71	0.4323	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,332.88670	1,429.374	19.71	0.5677	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,720.02730	1,612.935	16.28	0.7670	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			267.32730	310.835	16.28	0.2330	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			16.01790		16.14860			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			16.02100		16.15180			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			16.06420		16.19690			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.21490		16.35760			0.0000	56,654,860.60	3,494	136,965
€ / R	On	25/09/2018	Foreign Exchange Future			16.23970		16.38520			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.51940		16.66250			0.0000	8,028,428.40	486	19,492
€ / R	On	18/03/2019	Foreign Exchange Future			16.84810		17.00090			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.16580		17.32500			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>64,683,289.00</b>	<b>3,980</b>	<b>166,588</b>
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			1.69860	1.342	18.71	0.0072	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,450.29860	1,319.242	18.71	0.9928	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			37.02370	54.499	15.29	0.2005	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			558.82370	445.499	15.29	0.7995	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			23.77000	25.946	14.62	0.0855	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			1,010.67000	880.146	14.62	0.9145	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			737.68720	638.461	14.79	0.6446	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			228.11710	188.125	17.15	0.2563	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			9.76740	9.942	14.56	0.0240	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			647.28410	555.372	14.99	0.5906	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			289.68410	340.472	14.99	0.4094	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			722.61920	812.619	16.43	0.6568	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			320.21920	267.519	16.43	0.3432	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			974.85870	1,076.999	17.11	0.7394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			230.08720	273.561	14.79	0.3554	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,221.28550	3,358.234	20.31	0.9760	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.88550	13.134	20.31	0.0240	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			230.27760	190.004	17.13	0.2584	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			982.67760	1,085.104	17.13	0.7416	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.02150	3.497	24.67	0.0061	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,862.54810	2,719.749	17.73	0.9894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.94810	4.849	17.73	0.0106	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,117.36740	1,974.842	14.56	0.9760	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			990.51710	1,093.225	17.15	0.7437	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			232.45870	191.899	17.11	0.2606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,276.42150	5,418.597	24.67	0.9939	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			340.41130	396.526	15.12	0.4349	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			635.61130	546.226	15.12	0.5651	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			330.39760	292.109	17.40	0.2644	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,567.89760	1,672.709	17.40	0.7356	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			334.26470	295.592	17.37	0.2671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,551.76470	1,656.192	17.37	0.7329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			332.32490	293.845	17.39	0.2658	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,559.82490	1,664.445	17.39	0.7342	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,311.56630	1,210.518	14.49	0.6622	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			440.66630	492.418	14.49	0.3378	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,305.42870	1,204.995	14.50	0.6602	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			444.52870	496.895	14.50	0.3398	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,299.31680	1,199.493	14.51	0.6583	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			448.41680	501.393	14.51	0.3417	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,242.26320	1,153.992	15.13	0.5760	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			787.26320	858.192	15.13	0.4240	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,237.59050	1,149.570	15.14	0.5744	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			792.59050	863.770	15.14	0.4256	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,246.95350	1,158.431	15.12	0.5776	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			781.95350	852.631	15.12	0.4224	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>64,683,289.00</b>	<b>3,980</b>	<b>496,392</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.21520		10.28020			0.0000	0.00	0	12,355
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.34050		10.40590			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.47440		10.54420			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.60500		10.67860			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,696</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			47.92030	36.899	14.80	0.1132	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			877.72030	931.699	14.80	0.8868	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			46.98080	36.144	14.83	0.1112	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			886.78080	940.944	14.83	0.8888	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			46.05900	35.406	14.86	0.1091	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			895.85900	950.206	14.86	0.8909	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,176.82700	1,226.864	14.65	0.8471	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			95.08210	79.429	14.62	0.1565	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,159.18210	1,208.929	14.62	0.8435	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			93.89690	78.389	14.63	0.1547	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,167.99690	1,217.889	14.63	0.8453	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			92.72700	77.364	14.65	0.1529	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			367.30450	390.962	12.90	0.4347	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			556.41030	510.491	12.91	0.5618	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			372.21030	396.091	12.91	0.4382	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			551.34860	505.655	12.92	0.5582	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			377.14860	401.255	12.92	0.4418	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			561.50450	515.362	12.90	0.5653	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			778.79330	819.321	14.19	0.5801	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			444.11270	411.218	14.20	0.4174	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			785.51270	826.218	14.20	0.5826	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			450.70190	417.448	14.17	0.4223	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			772.10190	812.448	14.17	0.5777	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			447.39330	414.321	14.19	0.4199	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>0.00</b>	<b>0</b>	<b>28,696</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.66680		10.76720			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			1,321.38620	1,222.531	13.02	0.9185	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			34.18620	35.732	13.02	0.0815	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,312.00260	1,213.166	12.99	0.9172	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			34.80260	36.366	12.99	0.0828	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,330.78120	1,231.908	13.05	0.9199	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			33.58120	35.108	13.05	0.0801	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			14.02950		14.17060			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.30580		14.44970			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.89690		15.05890			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			148.57690	121.373	17.32	0.2027	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,007.97690	1,121.873	17.32	0.7973	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			147.01540	120.077	17.35	0.2008	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,016.41540	1,130.577	17.35	0.7992	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			145.47210	118.795	17.38	0.1988	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,024.87210	1,139.295	17.38	0.8012	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			134.97260	156.774	14.57	0.1936	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,366.52980	1,244.676	14.56	0.8044	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			136.82980	158.876	14.56	0.1956	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,382.83500	1,260.494	14.57	0.8085	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			133.13500	154.694	14.57	0.1915	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,374.67260	1,252.574	14.57	0.8064	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,057.61080	968.766	15.27	0.5615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			718.71080	791.866	15.27	0.4385	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,052.88990	964.340	15.28	0.5597	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			723.98990	797.440	15.28	0.4403	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,048.18270	959.934	15.29	0.5579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			729.28270	803.034	15.29	0.4421	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.07200		2.08990			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09030		2.10920			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12930		2.14790			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			385.92400	310.938	14.47	0.3501	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			786.92400	890.938	14.47	0.6499	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			354.34440	283.496	14.58	0.3256	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			855.34440	963.496	14.58	0.6744	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			325.13060	258.263	14.70	0.3024	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			926.13060	1,038.263	14.70	0.6976	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			130.12210	144.253	13.80	0.1404	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,135.70420	1,962.676	13.75	0.8473	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			143.70420	159.676	13.75	0.1527	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,050.44390	1,879.415	13.71	0.8342	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			158.44390	176.415	13.71	0.1658	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,222.12210	2,047.253	13.80	0.8596	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,191.24230	2,049.915	14.46	0.7213	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			512.24230	556.915	14.46	0.2787	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,122.99120	1,984.085	14.47	0.7090	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			543.99120	591.084	14.47	0.2910	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,260.77160	2,117.071	14.45	0.7333	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			481.77160	524.071	14.45	0.2667	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			2.18430		2.20240			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.22680		2.24540			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31350		2.33390			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			180.72780	129.217	15.67	0.1619	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,656.72780	1,786.217	15.67	0.8381	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			165.88930	115.739	15.69	0.1480	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,741.88930	1,872.739	15.69	0.8520	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	17/09/2018	Foreign Exchange Option	2.37	Call			152.22050	103.482	15.70	0.1350	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,828.22050	1,960.482	15.70	0.8650	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			232.07640	255.458	13.54	0.2128	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,809.40880	1,649.367	13.56	0.7712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			255.40880	281.367	13.56	0.2288	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,734.38000	1,577.061	13.59	0.7547	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			280.38000	309.061	13.59	0.2453	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,886.07640	1,723.458	13.54	0.7872	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,500.83640	2,338.629	14.93	0.7287	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			561.83640	603.629	14.93	0.2713	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,432.95840	2,272.187	14.94	0.7179	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			593.95840	637.187	14.94	0.2821	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,366.24680	2,206.944	14.95	0.7069	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			627.24680	671.944	14.95	0.2931	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			1.76600		1.78770			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.78900		1.81100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83470		1.85790			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			328.64640	259.418	17.82	0.2977	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			951.64640	1,099.418	17.82	0.7023	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			302.80680	238.205	17.99	0.2774	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,025.80680	1,178.205	17.99	0.7226	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			356.61100	282.489	17.64	0.3193	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			879.61100	1,022.489	17.64	0.6807	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,480.39020	2,272.290	15.28	0.9076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			70.39020	82.290	15.28	0.0924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,388.30640	2,182.338	15.20	0.8980	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			78.30640	92.338	15.20	0.1020	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,573.19140	2,363.181	15.35	0.9166	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			63.19140	73.181	15.35	0.0834	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,656.69360	1,509.905	15.72	0.6361	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			677.69360	762.906	15.72	0.3639	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,602.75540	1,459.424	15.81	0.6218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			723.75540	812.424	15.81	0.3782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,712.27360	1,562.003	15.62	0.6505	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			633.27360	715.003	15.62	0.3495	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			0.13570		0.13680			0.0000	0.00	0	562

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/12/2018	Foreign Exchange Future			0.13480		0.13530			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13280		0.13530			0.0000	0.00	0	1,093
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.70800		1.71770			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73400		1.74370			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78630		1.79720			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			9.33150		9.38960			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.44420		9.50230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.68340		9.74600			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			89.26940	72.839	15.50	0.2034	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			619.66940	661.339	15.50	0.7966	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			87.52120	71.335	15.53	0.1999	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			627.92120	669.835	15.53	0.8001	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			85.80600	69.862	15.55	0.1964	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			636.20600	678.362	15.55	0.8036	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			698.24920	647.104	13.35	0.7487	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			125.94920	132.904	13.35	0.2513	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			690.88750	639.902	13.35	0.7447	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			128.58750	135.702	13.35	0.2553	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			705.65230	654.350	13.35	0.7526	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			123.35230	130.150	13.35	0.2474	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			505.41100	474.169	15.38	0.4656	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			679.41100	710.769	15.38	0.5344	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			501.68500	470.617	15.39	0.4630	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			685.68500	717.217	15.39	0.5370	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			509.16300	477.743	15.36	0.4682	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			673.16300	704.343	15.36	0.5318	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			1.32600		1.33830			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33660		1.34740			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35590		1.36520			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			317.00000	440.000		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			417.00000	540.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			217.00000	340.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			874.00000	766.000		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			774.00000	666.000		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			974.00000	866.000		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			452.00000	359.000		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			352.00000	259.000		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			552.00000	459.000		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			1.32140		1.31780			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			1.17130		1.16770			0.0000	11,713.00	10	250
<b>Total QUANTO € / \$ Future</b>												<b>11,713.00</b>	<b>10</b>	<b>250</b>
<b>Total QUANTO € / \$</b>												<b>11,713.00</b>	<b>10</b>	<b>250</b>
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.95220	0.12398	7.86700			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.12398	221.85100	369.295	15.33	0.1354	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12398	7,651.85100	6,947.295	15.33	0.8646	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12398	210.41500	354.045	15.28	0.1311	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12398	7,740.41500	7,032.045	15.28	0.8689	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12398	233.73330	385.016	15.37	0.1397	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12398	7,563.73330	6,863.016	15.37	0.8603	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12398	1,236.68980	1,578.485	17.17	0.3799	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12398	4,266.68980	3,756.485	17.17	0.6201	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			10.14770		10.23390			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.28720		10.37270			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.57000		10.66120			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			388.92070	325.807	13.36	0.6068	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			155.02070	178.107	13.36	0.3932	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			382.85290	320.228	13.37	0.6004	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			158.95290	182.528	13.37	0.3996	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			395.05080	331.451	13.34	0.6132	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			151.15080	173.751	13.34	0.3868	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,059.02470	978.050	12.92	0.8690	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			56.32470	60.850	12.92	0.1310	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,050.43490	969.587	12.92	0.8663	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			57.73490	62.387	12.92	0.1337	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,067.64280	986.543	12.92	0.8716	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			54.94280	59.343	12.92	0.1284	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			291.99870	314.945	13.78	0.3182	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			956.28780	887.237	13.77	0.6872	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			285.08780	307.237	13.77	0.3128	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			949.73130	880.901	13.77	0.6846	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			288.53130	310.900	13.77	0.3154	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			943.19870	874.945	13.78	0.6818	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			2.86900		2.93740			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79030		2.86380			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63500		2.71550			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			10.22370	4.591	19.83	0.0445	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			432.82370	495.591	19.83	0.9555	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			9.60250	4.244	19.84	0.0416	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			442.20250	505.244	19.84	0.9584	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			10.88240	4.964	19.83	0.0477	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			423.48240	485.964	19.83	0.9523	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			102.01830	73.441	18.98	0.3347	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			208.21830	253.141	18.98	0.6653	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			98.55280	70.847	19.02	0.3256	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			214.75280	260.547	19.02	0.6744	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			105.58030	76.121	18.94	0.3440	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			201.78030	245.821	18.94	0.6560	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	3.53	Call			28.90000	21.171	20.97	0.0917	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			843.40000	916.171	20.97	0.9083	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.09490	20.554	20.97	0.0894	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			852.59490	925.554	20.97	0.9106	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.72610	21.804	20.97	0.0940	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			834.22610	906.804	20.97	0.9060	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			1.33200		1.34690			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28530		1.29870			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20130		1.21530			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>628 915 256.10</b>	<b>44,457</b>	<b>1,275,740</b>
<b>Total Options</b>												<b>13 339 623.74</b>	<b>32,310</b>	<b>3,345,492</b>
<b>Grand Total:</b>												<b>642,254,879.84</b>	<b>76,767</b>	<b>4,621,232</b>