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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/01/2018 Foreign Exchange Future			12.42280		12.42190			0.0000	27,827,072.00	2,240	0
\$ / R On 10/01/2018 Foreign Exchange Future			12.42470		12.42200			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.42470		12.42360			0.0000	0.00	0	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.42970		12.42860			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.43130		12.43030			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.43470		12.43370			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.43630		12.43560			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.44800		12.44730			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.45970		12.45900			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.46160		12.46090			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.46350		12.46290			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.47130		12.47070			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.47520		12.47460			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.47720		12.41350			0.0000	2,744,984.00	220	220
\$ / R On 12/02/2018 Foreign Exchange Future			12.48300		12.48230			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.48480		12.48420			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.48850		12.48780			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.49030		12.48970			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.51240		12.51170			0.0000	187,686.00	15	1,015
\$ / R On 01/03/2018 Foreign Exchange Future			12.51420		12.51350			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.51610		12.51540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2018	Foreign Exchange Future			12.53980		12.53910			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.54700		12.54620			0.0000	812,117,122.00	64,726	1,044,493
\$ / R	On	29/03/2018	Foreign Exchange Future			12.56480		12.56410			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.61140		12.61070			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.61320		12.61250			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.62220		12.62150			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.63840		12.63770			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.64200		12.64130			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.64740		12.64670			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.64920		12.64840			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.67790		12.67720			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.71020		12.70960			0.0000	9,977,507.00	785	174,250
\$ / R	On	29/06/2018	Foreign Exchange Future			12.73000		12.72930			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.73540		12.73470			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.74260		12.74190			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.76740		12.76680			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.77440		12.77390			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.77610		12.77560			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.78660		12.78620			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.79890		12.79860			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.80950		12.80920			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.84100		12.84100			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.87090		12.87100			0.0000	6,692,868.00	520	5,271
\$ / R	On	28/09/2018	Foreign Exchange Future			12.89020		12.89050			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.93710		12.93770			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.94390		12.94460			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.94740		12.94810			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.95600		12.95670			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.96970		12.97060			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.99900		13.00010			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.01790		13.01910			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.02310		13.02430			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.05230		13.05380			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.13200		13.13370			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.19270		13.19450			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.35450		13.35650			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.68920		13.69150			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.07310		14.07920			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.17260		14.17970			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.27650		14.28450			0.0000	0.00	0	0
Total \$ / R Future												859,547,239.00	68,506	1,483,693
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,338.10510	2,337.200	16.79	1.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.00510	0.000	16.79	0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,458.10500	2,457.200	16.79	1.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.00500	0.000	16.79	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			0.03610	0.000	16.79	0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			778.13610	777.200	16.79	1.0000	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,798.01330	1,795.309	68.11	0.9999	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.01330	0.009	68.11	0.0001	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,496.42860	1,495.324	35.72	0.9998	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.02860	0.024	35.72	0.0002	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			119.88160	112.932	14.45	0.5722	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			81.28160	73.232	14.45	0.4278	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			21.49610	18.684	16.53	0.1404	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			312.89610	308.984	16.53	0.8596	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,691.45560	1,690.339	29.03	0.9997	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.05560	0.039	29.03	0.0003	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			0.44310	0.251	22.69	0.0024	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,071.84310	1,070.551	22.69	0.9976	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			114.46700	106.164	14.17	0.5497	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			83.06700	75.864	14.17	0.4503	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,321.57380	1,320.380	24.68	0.9992	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.17380	0.080	24.68	0.0008	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			413.07420	410.477	17.53	0.9191	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			11.67420	10.177	17.53	0.0809	0.00	0	427
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,100.40130	1,099.089	22.42	0.9967	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.70130	0.390	22.42	0.0033	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.30590	0.306	24.72	0.0022	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,466.60590	1,465.606	24.72	0.9978	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,506.56330	1,505.565	24.96	0.9981	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.26330	0.265	24.96	0.0019	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,315.05490	1,314.344	23.00	0.9956	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.65490	0.644	23.00	0.0044	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,453.63420	1,452.827	20.29	0.9950	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.93420	0.827	20.29	0.0050	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,792.08900	1,791.227	20.85	0.9953	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			1.08900	0.927	20.85	0.0047	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			124.43410	120.482	13.62	0.3986	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			223.43410	220.182	13.62	0.6014	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			147.83230	144.160	13.78	0.4463	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			196.83230	193.860	13.78	0.5537	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			68.81100	66.082	15.33	0.2429	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			409.81100	406.382	15.33	0.7571	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			856.07570	854.294	17.11	0.9374	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			15.07570	13.994	17.11	0.0626	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			290.35850	286.779	13.27	0.7044	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			81.35850	77.079	13.27	0.2956	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			20.86220	19.430	16.80	0.0840	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			761.86220	759.730	16.80	0.9160	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			246.43600	243.014	13.50	0.6394	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			107.43600	103.314	13.50	0.3606	0.00	0	460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,542.90660	1,541.988	19.70	0.9915	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1.90660	1.688	19.70	0.0085	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			10.85620	10.052	17.41	0.0464	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			951.85620	950.352	17.41	0.9536	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,443.42180	1,442.476	19.24	0.9890	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			2.42180	2.176	19.24	0.0110	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			16.62590	15.447	17.02	0.0685	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			827.62590	825.747	17.02	0.9315	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			17.74360	16.496	16.95	0.0726	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			808.74360	806.796	16.95	0.9274	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			23.72740	22.133	16.68	0.0943	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			724.72740	722.433	16.68	0.9057	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,329.19220	3,328.505	28.18	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.09220	0.106	28.18	0.0005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,419.18220	3,418.497	28.62	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.08220	0.097	28.62	0.0004	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,059.23380	3,058.541	26.85	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.13380	0.141	26.85	0.0006	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			134.52260	131.774	14.43	0.4125	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			243.62260	240.174	14.43	0.5875	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,759.31230	2,758.604	25.38	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.21230	0.204	25.38	0.0009	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			37.46360	35.425	16.34	0.1388	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			616.56360	613.825	16.34	0.8612	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			715.79450	713.496	16.66	0.8971	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			26.69450	25.096	16.66	0.1029	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			164.08580	160.877	13.91	0.4628	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			196.98580	194.377	13.91	0.5372	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,334.65650	1,333.413	17.78	0.9789	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			5.35650	4.713	17.78	0.0211	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			31.56310	29.965	16.48	0.1109	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			760.86310	758.665	16.48	0.8891	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,575.94290	2,575.293	22.62	0.9979	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.54290	0.493	22.62	0.0021	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			726.16720	724.039	16.51	0.8656	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			40.76720	39.239	16.51	0.1344	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			6.39080	5.811	18.33	0.0240	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,391.79080	1,390.611	18.33	0.9760	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			0.00000	168.303	13.83	0.4388	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			0.00000	235.503	13.83	0.5612	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,425.85060	1,424.695	18.33	0.9709	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			8.15060	7.695	18.33	0.0291	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			11.67060	11.096	17.92	0.0409	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,279.37060	1,278.096	17.92	0.9591	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,720.29010	1,719.324	19.11	0.9841	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			4.49010	4.124	19.11	0.0159	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	15/02/2018	Foreign Exchange Option	14.18	Put		1,697.87800	1,696.755	19.03	0.9806	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		5.67800	5.255	19.03	0.0194	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put		1,716.23590	1,715.201	19.06	0.9801	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		5.93590	5.501	19.06	0.0199	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put		1,316.22630	1,314.208	17.87	0.9261	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		27.92630	26.608	17.87	0.0739	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		1,680.83730	1,679.429	18.41	0.9642	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		12.53730	11.829	18.41	0.0358	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		59.51790	57.537	16.85	0.1459	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		946.01790	943.337	16.85	0.8541	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,036.45570	1,033.933	17.12	0.8755	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		49.95570	48.133	17.12	0.1245	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		946.29810	943.565	16.86	0.8510	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		61.69810	59.665	16.86	0.1490	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		1,808.68210	1,807.293	18.19	0.9555	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		17.78210	17.093	18.19	0.0445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.32030	0.308	24.06	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,954.12030	4,953.308	24.06	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		0.31410	0.302	24.06	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,964.11410	4,963.302	24.06	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		0.32670	0.314	24.06	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call		234.26390	231.195	14.71	0.4133	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put		168.99430	164.936	13.47	0.3305	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put		581.13980	577.545	15.32	0.6706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call		177.33980	174.545	15.32	0.3294	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		2.60670	2.537	24.06	0.0062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		3,846.40670	3,845.537	24.06	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put		438.06390	434.195	14.71	0.5867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put		779.10480	775.954	16.08	0.7552	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call		251.06210	247.943	14.55	0.4365	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put		404.86210	400.943	14.55	0.5635	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put		904.83850	901.873	16.47	0.7969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call		101.03850	98.873	16.47	0.2031	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call		465.19430	461.936	13.47	0.6695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put		787.31840	784.179	16.10	0.7582	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put		1,890.80220	1,889.411	18.11	0.9580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call		17.00220	16.411	18.11	0.0420	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put		1,178.85650	1,176.298	17.27	0.8631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call		65.05650	63.298	17.27	0.1369	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call		125.30480	122.954	16.08	0.2448	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		13.47430	12.999	18.20	0.0341	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call		79.28000	77.339	16.91	0.1637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put		1,053.08000	1,050.339	16.91	0.8363	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call		541.84820	538.784	13.21	0.7314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put		125.64820	121.785	13.21	0.2686	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call		123.51840	121.179	16.10	0.2418	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	19/03/2018	Foreign Exchange Option	14.12	Call		29.98260	29.000	17.88	0.0694	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		1,298.06060	1,295.668	17.61	0.8841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call		54.26060	52.668	17.61	0.1159	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call		105.47720	103.274	16.39	0.2109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put		879.27720	876.274	16.39	0.7891	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		2,007.27430	2,005.999	18.20	0.9659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		23.50980	22.717	17.98	0.0560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		1,509.84290	1,507.895	17.80	0.9185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		36.04290	34.895	17.80	0.0815	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		59.81250	58.132	17.43	0.1268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,233.61250	1,231.132	17.43	0.8732	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		1,603.78260	1,602.000	17.88	0.9306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		1,389.40220	1,387.209	17.70	0.9002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,065.78190	2,064.557	18.25	0.9693	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		11.98190	11.557	18.25	0.0307	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,215.30820	1,212.802	17.38	0.8699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		61.50820	59.802	17.38	0.1301	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		1,727.30980	1,725.716	17.98	0.9440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		1,472.56820	1,470.548	17.77	0.9132	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		49.85510	48.360	17.67	0.1078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		1,343.65510	1,341.360	17.67	0.8922	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		40.93460	39.659	17.75	0.0910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		1,444.73460	1,442.659	17.75	0.9090	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		45.60220	44.209	17.70	0.0998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		1,698.67620	1,697.042	17.96	0.9411	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		212.55370	209.567	14.92	0.3823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		486.35370	482.567	14.92	0.6177	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		42.43970	41.126	17.73	0.0938	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		1,426.23970	1,424.126	17.73	0.9062	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		38.76820	37.548	17.77	0.0868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		3.78780	3.669	20.87	0.0098	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		1,556.68390	1,554.822	17.84	0.9248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		32.88390	31.822	17.84	0.0752	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,036.50730	2,035.258	18.22	0.9676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		12.70730	12.258	18.22	0.0324	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		24.87620	24.042	17.96	0.0589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		16.35920	15.789	18.13	0.0406	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		8.22570	7.933	18.39	0.0219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		2,252.02570	2,250.933	18.39	0.9781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		10.23490	9.871	18.31	0.0266	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,144.03490	2,142.871	18.31	0.9734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,027.58780	3,026.669	20.87	0.9902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		1,679.62790	1,677.965	17.94	0.9391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		27.83340	26.913	17.91	0.0650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		1,641.63340	1,639.913	17.91	0.9350	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,147.42160	3,146.511	21.39	0.9908	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	19/03/2018	Foreign Exchange Option	15.69	Call			3.62160	3.511	21.39	0.0092	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,910.15920	1,908.789	18.13	0.9594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,968.36540	1,967.054	18.17	0.9634	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			14.85090	14.329	18.16	0.0372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,958.65090	1,957.329	18.16	0.9628	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,987.80980	1,986.516	18.19	0.9647	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			14.00980	13.516	18.19	0.0353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			25.82790	24.965	17.94	0.0609	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			215.79440	211.676	13.70	0.3890	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,251.96680	1,249.511	17.48	0.8764	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			58.16680	56.511	17.48	0.1236	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,212.70840	2,211.590	18.36	0.9765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			8.90840	8.590	18.36	0.0235	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			14.56540	14.054	18.17	0.0366	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			56.56940	54.939	17.53	0.1205	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,360.39760	2,359.363	18.48	0.9821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			6.59760	6.363	18.48	0.0179	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			34.11560	33.019	17.83	0.0777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,537.91560	1,536.019	17.83	0.9223	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			401.99440	398.676	13.70	0.6110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,124.59050	1,121.955	17.12	0.8522	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,409.76440	2,408.753	18.52	0.9837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			5.96440	5.753	18.52	0.0163	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			179.82880	177.018	15.28	0.3333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			573.62880	570.018	15.28	0.6667	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,270.36940	1,267.939	17.53	0.8795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			7.15000	6.895	18.45	0.0193	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			121.75580	119.429	16.13	0.2388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			795.55580	792.429	16.13	0.7612	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			300.18170	296.996	14.16	0.5004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			323.98170	319.996	14.16	0.4996	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			70.79050	68.955	17.12	0.1478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			81.56460	79.596	16.86	0.1680	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,459.19000	2,458.200	18.55	0.9851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			5.39000	5.200	18.55	0.0149	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,919.84630	1,918.486	18.13	0.9601	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			16.04630	15.486	18.13	0.0399	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,320.95000	2,319.895	18.45	0.9807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			947.86260	944.963	16.60	0.8093	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,718.14730	2,717.201	19.51	0.9882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			4.34730	4.201	19.51	0.0118	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,491.18270	1,489.199	17.79	0.9159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			37.38270	36.199	17.79	0.0841	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,035.36460	1,032.596	16.86	0.8320	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			87.58240	84.078	12.94	0.2060	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,616.95670	3,616.071	23.45	0.9925	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	19/03/2018	Foreign Exchange Option	16.16	Call			3.15670	3.071	23.45	0.0075	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			380.68200	377.368	13.78	0.5896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			234.48200	230.368	13.78	0.4104	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			94.06260	91.963	16.60	0.1907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			820.42220	817.330	16.21	0.7699	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			43.99510	42.641	17.72	0.0968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,407.79510	1,405.641	17.72	0.9032	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			26.81320	25.922	17.93	0.0629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,660.61320	1,658.922	17.93	0.9371	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			633.78240	631.078	12.94	0.7940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			3.54690	3.440	21.66	0.0089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,457.08690	3,456.194	22.75	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			3.28690	3.194	22.75	0.0080	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,957.69640	2,956.772	20.56	0.9898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			3.89640	3.772	20.56	0.0102	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			116.62220	114.330	16.21	0.2301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			930.59120	927.665	16.54	0.8045	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			150.04700	147.458	15.68	0.2861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			673.84700	670.458	15.68	0.7139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			331.21560	327.969	13.99	0.5367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			285.01560	280.969	13.99	0.4633	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,207.34690	3,206.440	21.66	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			3.96270	3.835	20.39	0.0104	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,370.26600	2,369.236	18.48	0.9824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			6.46600	6.236	18.48	0.0176	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,568.50570	2,567.542	18.85	0.9870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			4.70570	4.542	18.85	0.0130	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			96.79120	94.665	16.54	0.1955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,944.12670	4,943.314	24.06	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			862.34590	859.316	16.34	0.7838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			108.54590	106.316	16.34	0.2162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			165.40350	162.691	15.47	0.3107	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			619.20350	615.691	15.47	0.6893	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,917.76270	2,916.835	20.39	0.9896	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,057.56340	2,055.010	18.63	0.9544	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			21.66340	19.810	18.63	0.0456	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,741.98420	1,739.768	18.12	0.8920	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			62.68420	61.168	18.12	0.1080	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,417.62800	2,415.772	19.38	0.9460	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			30.12800	28.972	19.38	0.0540	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,207.14780	3,206.162	19.82	0.9804	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			9.64780	9.362	19.82	0.0196	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,633.76470	2,632.186	19.51	0.9546	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			25.26470	24.386	19.51	0.0454	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,295.52500	1,293.142	17.13	0.8151	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			117.02500	115.342	17.13	0.1849	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	30/04/2018	Foreign Exchange Option	15.66	Put			3,051.93800	3,050.801	19.59	0.9740	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			13.43800	13.001	19.59	0.0260	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,009.80630	3,008.558	19.43	0.9680	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			17.50630	16.958	19.43	0.0320	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			475.90640	472.024	14.45	0.5220	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			373.60640	370.424	14.45	0.4780	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			123.99460	122.349	17.18	0.1875	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,346.29460	1,343.949	17.18	0.8125	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,832.93280	1,830.829	18.14	0.8828	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			74.23280	72.829	18.14	0.1172	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,923.30910	1,921.292	18.25	0.8899	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			70.00910	68.692	18.25	0.1101	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			381.96750	378.690	14.44	0.4787	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			485.26750	481.290	14.44	0.5213	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,128.95690	3,127.770	19.23	0.9712	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			15.65690	15.170	19.23	0.0288	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,738.07730	1,735.863	17.91	0.8672	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			86.47730	85.063	17.91	0.1328	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,791.08520	2,788.770	19.35	0.9415	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			38.28520	36.670	19.35	0.0585	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,289.51820	1,287.141	16.85	0.7746	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			166.71820	165.041	16.85	0.2254	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,235.22080	3,232.902	19.42	0.9644	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			22.42080	20.802	19.42	0.0356	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			362.45540	359.135	15.03	0.4148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			702.85540	698.935	15.03	0.5852	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,695.87250	3,693.421	20.53	0.9639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			25.47250	23.621	20.53	0.0361	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			378.00500	374.540	14.92	0.4290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			668.40500	664.340	14.92	0.5710	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,467.91730	2,466.329	18.93	0.9061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			67.51730	66.529	18.93	0.0939	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			222.68700	220.477	16.35	0.2749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,153.08700	1,150.277	16.35	0.7251	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,496.37760	2,494.808	18.98	0.9081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			65.97760	65.008	18.98	0.0919	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			578.21540	573.424	13.84	0.5901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			368.61540	363.224	13.84	0.4099	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,732.90020	1,731.432	13.21	0.9550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.30020	21.232	13.21	0.0450	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			212.19330	210.035	16.48	0.2635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,202.59330	1,199.835	16.48	0.7365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			872.72370	867.754	12.90	0.7630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			163.12370	157.554	12.90	0.2370	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			390.94060	387.368	14.83	0.4407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			641.34060	637.168	14.83	0.5593	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,263.40520	1,260.645	12.19	0.8997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			53.80520	50.445	12.19	0.1003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			466.64570	462.541	14.35	0.5058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			507.04570	502.341	14.35	0.4942	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,840.03690	2,838.141	19.47	0.9299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			49.63690	48.341	19.47	0.0701	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,092.94140	2,091.076	18.28	0.8743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			92.54140	91.276	18.28	0.1257	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			294.24990	291.658	15.60	0.3492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			884.64990	881.458	15.60	0.6508	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,185.81740	2,184.026	18.44	0.8832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			85.41740	84.226	18.44	0.1168	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			327.81870	324.847	15.31	0.3821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			788.21870	784.647	15.31	0.6179	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			629.36140	624.367	13.65	0.6250	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			319.76140	314.167	13.65	0.3750	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,833.26830	3,830.834	20.67	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			22.86830	21.034	20.67	0.0324	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,803.94390	3,801.480	20.66	0.9667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			23.54390	21.681	20.66	0.0333	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			314.44440	311.618	15.42	0.3691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			824.84440	821.418	15.42	0.6309	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,868.87090	2,866.938	19.50	0.9315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			48.47090	47.138	19.50	0.0685	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			257.85080	255.491	15.96	0.3122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,008.25080	1,005.291	15.96	0.6878	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,480.31160	3,477.913	20.26	0.9575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			29.91160	28.113	20.26	0.0425	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			253.65340	251.308	16.00	0.3078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,024.05340	1,021.108	16.00	0.6922	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,679.01970	4,677.545	20.67	0.9867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			8.61970	7.745	20.67	0.0133	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			166.89170	165.003	17.11	0.2128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,457.29170	1,454.803	17.11	0.7872	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,772.88320	2,771.083	19.38	0.9260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			52.48320	51.283	19.38	0.0740	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			191.33820	189.297	16.76	0.2403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,311.73820	1,309.096	16.76	0.7597	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,725.32830	3,722.873	20.57	0.9647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			24.92830	23.073	20.57	0.0353	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			153.30400	151.512	17.27	0.1976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,543.70400	1,541.312	17.27	0.8024	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			189.83310	187.800	16.79	0.2386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,320.23310	1,317.600	16.79	0.7614	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,303.76530	4,301.938	20.67	0.9801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			13.36530	12.138	20.67	0.0199	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,580.08500	4,578.527	20.67	0.9852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			9.68500	8.727	20.67	0.0148	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			713.15470	707.975	13.36	0.6777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			253.55470	247.775	13.36	0.3223	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			203.87660	201.764	16.59	0.2543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,244.27660	1,241.564	16.59	0.7457	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,510.90320	4,509.283	20.67	0.9841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			10.50320	9.483	20.67	0.0159	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			135.10140	133.448	17.52	0.1767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,675.50140	1,673.248	17.52	0.8233	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			707.30150	702.127	13.38	0.6742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			257.70150	251.927	13.38	0.3258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			181.09370	179.112	16.92	0.2288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,371.49370	1,368.912	16.92	0.7712	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,960.21080	3,957.960	20.67	0.9716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			19.81080	18.160	20.67	0.0284	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			194.38730	192.327	16.72	0.2437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,294.78730	1,292.127	16.72	0.7563	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,225.03650	4,223.121	20.67	0.9784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			14.63650	13.321	20.67	0.0216	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,927.51340	1,925.503	17.98	0.8565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			107.11340	105.703	17.98	0.1435	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			249.53150	247.201	16.05	0.3035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,039.93150	1,037.001	16.05	0.6965	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			195.93160	193.863	16.70	0.2455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,286.33160	1,283.663	16.70	0.7545	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,648.66340	2,647.068	19.23	0.9182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			58.26340	57.269	19.23	0.0818	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			792.79930	787.605	13.11	0.7229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			203.19930	197.405	13.11	0.2771	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,119.95940	3,117.764	19.82	0.9439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			39.55940	37.964	19.82	0.0561	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,572.46730	2,570.944	19.12	0.9132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			62.06730	61.144	19.12	0.0868	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			60.67080	59.765	19.17	0.0850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,601.07080	2,599.565	19.17	0.9150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			684.26850	679.131	13.45	0.6601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			274.66850	268.931	13.45	0.3399	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,840.55280	7,839.924	20.67	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.15280	0.124	20.67	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,363.92990	2,362.270	18.75	0.8983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			73.52990	72.470	18.75	0.1017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			319.72130	316.838	15.38	0.3743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			810.12130	806.638	15.38	0.6257	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			5.90650	5.259	20.67	0.0094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,996.30650	4,995.059	20.67	0.9906	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			5.83640	5.195	20.67	0.0093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,006.23640	5,004.995	20.67	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			5.97740	5.323	20.67	0.0095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,986.37740	4,985.123	20.67	0.9905	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,943.98320	2,942.075	19.58	0.9278	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			53.28320	52.075	19.58	0.0722	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,284.92160	1,282.099	16.63	0.7428	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			214.22160	212.099	16.63	0.2572	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,408.82090	3,406.638	20.24	0.9480	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			38.12090	36.638	20.24	0.0520	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,436.14140	1,433.493	16.96	0.7696	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			190.84140	188.893	16.96	0.2304	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,225.70180	1,222.717	16.43	0.7235	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			237.60180	235.317	16.43	0.2765	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,120.24490	1,117.134	16.16	0.6987	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			262.14490	259.734	16.16	0.3013	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			869.34220	863.854	13.02	0.7395	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			197.44220	191.255	13.02	0.2605	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,282.61190	1,279.449	16.51	0.7223	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			249.41190	246.849	16.51	0.2777	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,015.37480	3,013.588	19.64	0.9147	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			69.27480	67.988	19.64	0.0853	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			160.45690	158.583	17.60	0.1864	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,836.55690	1,834.183	17.60	0.8136	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,227.42600	3,225.570	20.02	0.9245	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			61.32600	59.970	20.02	0.0755	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,610.26080	1,607.586	17.20	0.7795	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			194.16080	191.986	17.20	0.2205	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,696.56420	1,694.008	17.37	0.7921	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			182.16420	180.108	17.37	0.2079	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,104.12880	3,102.426	19.73	0.9152	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			70.32880	69.026	19.73	0.0848	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,281.23150	1,278.127	16.44	0.7125	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			267.43150	264.727	16.44	0.2875	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,588.06580	3,586.253	20.59	0.9347	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			54.26580	52.853	20.59	0.0653	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			792.84190	786.529	13.47	0.6643	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			268.28600	265.518	16.53	0.2834	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,329.68600	1,326.618	16.53	0.7166	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,444.99210	3,443.291	20.35	0.9253	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			63.59210	62.191	20.35	0.0747	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			314.24190	307.628	13.47	0.3357	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,977.37350	1,975.153	17.73	0.8162	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			166.57350	164.653	17.73	0.1838	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,294.90710	3,293.467	19.94	0.9061	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			85.90710	84.466	19.94	0.0939	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,278.44800	1,275.206	16.30	0.6868	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			319.44800	316.206	16.30	0.3132	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,798.03470	3,796.590	20.90	0.9251	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			69.03470	67.590	20.90	0.0749	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			629.30750	623.250	14.41	0.5292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			608.30750	602.350	14.41	0.4708	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,913.92610	1,910.677	12.88	0.9362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			42.92610	39.777	12.88	0.0638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,423.47290	2,421.815	18.25	0.8406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			154.47290	152.715	18.25	0.1594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			789.02660	782.053	13.78	0.6229	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			418.02660	411.153	13.78	0.3771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,364.73580	3,363.347	19.99	0.9002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			95.73580	94.247	19.99	0.0998	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,201.76690	3,200.362	19.67	0.8927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			102.76690	101.262	19.67	0.1073	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,268.77770	3,267.381	19.80	0.8959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			99.77770	98.281	19.80	0.1041	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			586.38110	580.638	14.62	0.5015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			675.38110	669.738	14.62	0.4985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,158.89730	1,155.322	15.92	0.6477	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			379.89730	376.222	15.92	0.3523	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			361.97200	358.448	16.07	0.3379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,220.97200	1,217.548	16.07	0.6621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			735.05110	728.310	13.98	0.5928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			474.05110	467.410	13.98	0.4072	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			454.56400	450.128	15.37	0.4095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			943.56400	939.228	15.37	0.5905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,307.13100	3,305.736	19.88	0.8976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			98.13100	96.636	19.88	0.1024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			716.30250	709.662	14.05	0.5819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			495.30250	488.762	14.05	0.4181	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			487.29140	482.476	15.16	0.4333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			866.29140	861.576	15.16	0.5667	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,509.13380	3,507.760	20.27	0.9062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			90.13380	88.660	20.27	0.0938	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,209.68370	4,208.562	21.03	0.9352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			60.68370	59.462	21.03	0.0648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			181.27180	179.268	17.88	0.1841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,180.27180	2,178.368	17.88	0.8159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			183.46430	181.440	17.85	0.1861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,162.46430	2,160.540	17.85	0.8139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,264.54550	1,258.503	12.67	0.8212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			143.54550	137.603	12.67	0.1788	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			182.36280	180.350	17.86	0.1851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,171.36280	2,169.450	17.86	0.8149	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	28/09/2018	Foreign Exchange Option	16.25	Put		3,458.16320	3,456.906	20.04	0.8997	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		98.66320	97.106	20.04	0.1003	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,275.37910	1,272.098	16.17	0.6661	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		365.87910	362.298	16.17	0.3339	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,988.46480	3,987.295	20.94	0.9199	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		78.96480	77.495	20.94	0.0801	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,833.15290	1,831.088	17.18	0.7470	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		280.85290	278.188	17.18	0.2530	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,324.35140	2,322.721	17.89	0.8063	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		208.95140	206.621	17.89	0.1937	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,636.39220	3,635.383	20.14	0.8923	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		114.49220	112.783	20.14	0.1077	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,271.95400	1,268.511	16.03	0.6444	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		420.05400	415.911	16.03	0.3556	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,161.77150	4,160.980	20.81	0.9144	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		89.87150	88.380	20.81	0.0856	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,958.81720	3,957.893	20.69	0.9022	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		105.51720	103.893	20.69	0.0978	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		205.96680	198.980	12.93	0.2165	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,262.66680	1,254.980	12.93	0.7835	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		414.27790	410.167	16.11	0.3487	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,317.57790	1,314.167	16.11	0.6513	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,140.70980	2,138.877	17.56	0.7773	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		251.30980	248.577	17.56	0.2227	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,827.58270	3,826.878	20.30	0.8873	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		127.68270	125.878	20.30	0.1127	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,269.09280	1,265.344	15.92	0.6266	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		469.19280	464.344	15.92	0.3734	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,402.53930	4,402.182	20.64	0.9152	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		92.63930	91.181	20.64	0.0848	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,156.32630	1,152.036	15.62	0.5954	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		525.42630	519.936	15.62	0.4046	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,864.48960	2,863.218	18.51	0.8321	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		193.58960	191.118	18.51	0.1679	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		261.72640	258.690	17.68	0.2202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,307.42640	2,305.590	17.68	0.7798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		260.46030	257.435	17.69	0.2192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,316.16030	2,314.335	17.69	0.7808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,321.86970	4,321.493	20.55	0.9061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		106.16970	104.593	20.55	0.0939	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		763.32950	755.327	14.49	0.5417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		699.02950	692.227	14.49	0.4583	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		259.20160	256.187	17.70	0.2183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,324.90160	2,323.087	17.70	0.7817	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,016.72660	4,016.289	20.41	0.8830	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		140.52660	138.589	20.41	0.1170	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	31/12/2018	Foreign Exchange Option	13.80	Put			1,265.27920	1,261.235	15.80	0.6099	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			519.07920	513.535	15.80	0.3901	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,622.14890	4,622.131	20.44	0.9153	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			95.94890	94.431	20.44	0.0847	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,307.90490	2,304.991	17.65	0.7465	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			341.60490	336.991	17.65	0.2535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,484.23670	2,480.807	17.93	0.7479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			357.34520	352.130	17.94	0.2512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,492.84520	2,489.430	17.94	0.7488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			360.13510	354.891	17.92	0.2530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,475.63510	2,472.191	17.92	0.7470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			600.28340	592.376	16.26	0.3948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,455.78340	1,449.676	16.26	0.6052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			358.73670	353.507	17.93	0.2521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			676.12390	666.178	16.74	0.3936	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,699.62390	1,691.678	16.74	0.6064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			680.93390	670.915	16.71	0.3960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,684.43390	1,676.415	16.71	0.6040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			678.52650	668.541	16.72	0.3948	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,692.02650	1,684.041	16.72	0.6052	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,781.60930	2,772.457	18.15	0.6721	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			661.40190	649.975	18.16	0.3271	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,789.90190	2,780.775	18.16	0.6729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			664.82310	653.346	18.14	0.3286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,773.32310	2,764.146	18.14	0.6714	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,529.47970	6,527.477	20.98	0.8763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			220.97970	216.677	20.98	0.1237	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			663.10930	651.657	18.15	0.3279	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,107.80340	1,095.315	17.54	0.4440	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,208.60340	2,202.215	17.54	0.5560	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,113.01560	1,100.460	17.52	0.4458	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,193.81560	2,187.360	17.52	0.5542	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,110.40530	1,097.883	17.53	0.4449	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,201.20530	2,194.783	17.53	0.5551	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,333.16390	2,328.681	17.73	0.5576	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,142.86390	1,131.281	17.73	0.4424	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,232.51360	1,221.288	17.72	0.4574	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,308.01360	2,304.788	17.72	0.5426	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,237.85260	1,226.584	17.70	0.4590	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,293.35260	2,290.084	17.70	0.5410	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,235.18380	1,223.932	17.71	0.4582	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,300.68380	2,297.432	17.71	0.5418	0.00	0	0
Total \$ / R Option												0.00	0	3,639,862
Total \$ / R												859,547,239.00	68,506	5,123,555

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				12.54700		12.54620			0.0000	62,735.00	5	590
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.71020		12.70960			0.0000	63,551.00	5	47
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.87090		12.87100			0.0000	38,612.70	3	8
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				13.02310		13.02430			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.35450		13.35650			0.0000	0.00	0	0
Total \$ / R MAXI Future												164,898.70	13	645
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				5,981.25310	5,813.244	17.43	0.1268	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				123,361.25310	123,113.244	17.43	0.8732	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				5,898.40750	5,731.513	17.45	0.1252	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				124,278.40750	124,031.513	17.45	0.8748	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				6,065.46160	5,896.104	17.40	0.1284	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				122,445.46160	122,196.104	17.40	0.8716	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				17,689.91100	17,494.711	16.98	0.2240	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				139,729.91100	139,474.711	16.98	0.7760	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				17,552.54240	17,358.160	17.00	0.2224	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				140,592.54240	140,338.160	17.00	0.7776	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				17,828.53950	17,632.267	16.96	0.2256	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				138,868.53950	138,612.267	16.96	0.7744	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				30,670.27460	30,370.250	16.61	0.2923	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				144,570.27460	144,280.250	16.61	0.7077	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				30,492.43880	30,194.468	16.63	0.2907	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				145,392.43880	145,104.468	16.63	0.7093	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				30,849.38200	30,547.666	16.59	0.2938	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				143,749.38200	143,457.666	16.59	0.7062	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				243,035.50510	242,865.587	17.86	0.7928	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				24,700.58790	24,408.884	17.83	0.2090	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				241,270.58790	241,098.884	17.83	0.7910	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				24,582.88570	24,291.895	17.84	0.2081	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				242,152.88570	241,981.895	17.84	0.7919	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				24,465.50510	24,175.587	17.86	0.2072	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				67,852.65180	66,854.109	16.72	0.3948	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				169,202.65180	168,404.109	16.72	0.6052	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				67,612.39430	66,617.840	16.74	0.3936	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				169,962.39430	169,167.840	16.74	0.6064	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				68,093.39150	67,091.478	16.71	0.3960	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				168,443.39150	167,641.478	16.71	0.6040	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												164,898.70	13	645
£ / R	On 31/01/2018	Foreign Exchange Future				16.84490		16.89790			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				16.93460		16.98790			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				16.97730		17.03060			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.98990		17.04310			0.0000	21,645,132.60	1,274	180,581
£ / R	On 18/06/2018	Foreign Exchange Future				17.27010		17.32370			0.0000	51,810.30	3	7,457

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 Future			17.55100		17.60680			0.0000	0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.82180		17.88090			0.0000	0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.41700		18.47910			0.0000	0.00	0	0
Total £ / R Future												21,696,942.90	1,277	193,153
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,017.44960	2,069.470	21.27	0.9857	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			5.34960	4.370	21.27	0.0143	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			20.72050	17.684	18.80	0.0380	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,262.82050	2,313.084	18.80	0.9620	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,065.18590	2,113.100	18.19	0.9281	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			45.78590	40.400	18.19	0.0719	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			376.64040	349.707	15.36	0.4333	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			553.54040	579.807	15.36	0.5667	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			372.87200	346.134	15.37	0.4299	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			559.77200	586.234	15.37	0.5701	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			380.44170	353.315	15.34	0.4366	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			547.34170	573.415	15.34	0.5634	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			469.37770	436.836	14.99	0.5094	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			426.27770	446.936	14.99	0.4906	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,111.80450	3,162.902	19.43	0.9756	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			14.90450	12.802	19.43	0.0244	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,011.38040	2,058.553	18.01	0.9176	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			54.48040	48.453	18.01	0.0824	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			493.47180	468.351	15.96	0.3874	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,069.77180	1,098.251	15.96	0.6126	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			490.34380	465.366	15.98	0.3855	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,076.64380	1,105.266	15.98	0.6145	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			496.61380	471.350	15.95	0.3893	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,062.91380	1,091.250	15.95	0.6107	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			634.48280	603.459	15.52	0.4692	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			810.78280	833.359	15.52	0.5308	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,176.00950	3,223.972	18.61	0.9015	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			99.70950	94.072	18.61	0.0985	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			657.75920	629.430	15.91	0.4074	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,310.95920	1,338.430	15.91	0.5926	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			664.20150	635.619	15.89	0.4105	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,297.40150	1,324.619	15.89	0.5895	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			660.97580	632.517	15.90	0.4090	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,304.17580	1,331.517	15.90	0.5910	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,200.22050	1,221.951	15.53	0.5129	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			967.22360	929.973	15.54	0.4857	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,206.32360	1,228.173	15.54	0.5143	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			963.34800	926.210	15.54	0.4842	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,212.44800	1,234.410	15.54	0.5158	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			971.12050	933.751	15.53	0.4871	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,292.19910	1,245.802	15.36	0.5104	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	18.64	Put			1,453.09910	1,468.802	15.36	0.4896	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,300.17960	1,253.583	15.35	0.5127	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,441.07960	1,456.583	15.35	0.4873	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,296.18350	1,249.691	15.35	0.5116	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,447.08350	1,462.691	15.35	0.4884	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												21,696,942.90	1,277	196,653
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11166		0.11142			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11373		0.11349			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11585		0.11562			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12574		0.12550			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			98.31810	99.419	18.89	0.2015	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			956.11810	933.619	18.89	0.7985	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			14.06500	13.847	19.27	0.0381	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,871.86500	1,848.047	19.27	0.9619	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			393.68750	398.683	16.06	0.5984	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			251.48750	232.883	16.06	0.4016	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			134.91740	135.224	20.19	0.1753	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,785.61740	1,762.224	20.19	0.8247	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			64.13850	66.001	22.21	0.0902	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,714.83850	2,693.001	22.21	0.9098	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			312.28820	311.621	18.52	0.3533	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			962.98820	938.621	18.52	0.6467	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,437.90000	1,414.500		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,437.90000	2,414.500		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			437.90000	414.500		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,047.12990	1,036.916	20.37	0.4939	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,497.12990	1,462.916	20.37	0.5061	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			771.77880	762.477	21.52	0.3862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,221.77880	2,188.477	21.52	0.6138	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,435.66160	1,426.580	19.10	0.6251	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			885.66160	852.580	19.10	0.3749	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.85400		14.91470			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.86890		14.92960			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.91710		14.97810			0.0000	0.00	0	44

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/02/2018	Foreign Exchange Future			14.95710		15.01820			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.00360		15.06500			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.01670		15.07800			0.0000	10,001,122.20	666	94,974
€ / R	On	29/03/2018	Foreign Exchange Future			15.04900		15.11050			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.30590		15.36840			0.0000	0.00	0	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.60190		15.66580			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.89080		15.95690			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.51610		16.58400			0.0000	0.00	0	0
Total € / R Future												10,001,122.20	666	262,039
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,096.14610	1,154.188	16.90	0.9651	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			10.84610	8.188	16.90	0.0349	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			7.57740	7.431	13.82	0.0365	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			937.17740	876.331	13.82	0.9635	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			889.97830	946.813	15.97	0.9370	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			19.57830	15.713	15.97	0.0630	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,574.86850	1,634.681	19.24	0.9854	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			4.46850	3.581	19.24	0.0146	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,124.21570	1,180.363	16.32	0.9202	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			32.31570	27.463	16.32	0.0798	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,423.91260	1,479.195	16.42	0.9326	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			32.11260	26.295	16.42	0.0674	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,972.74370	2,030.698	17.91	0.9477	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			27.74370	24.298	17.91	0.0523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			39.37250	41.402	12.92	0.1010	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,117.37250	1,058.102	12.92	0.8990	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,953.78980	2,011.380	17.74	0.9418	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			31.78980	28.080	17.74	0.0582	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			373.56960	341.919	13.74	0.4971	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			345.56960	375.219	13.74	0.5029	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			351.27560	321.905	13.86	0.4754	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			373.27560	405.205	13.86	0.5246	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,084.05450	2,022.541	15.66	0.9843	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			6.05450	5.841	15.66	0.0157	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			474.17590	436.034	13.37	0.5875	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			246.17590	269.334	13.37	0.4125	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,482.09990	1,536.341	16.76	0.8955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			60.09990	53.041	16.76	0.1045	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			69.42590	61.429	16.56	0.1192	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,381.42590	1,434.729	16.56	0.8808	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			468.69950	430.838	13.39	0.5829	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			250.69950	274.138	13.39	0.4171	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			463.27330	425.689	13.41	0.5783	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			255.27330	278.989	13.41	0.4217	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,132.91750	2,190.607	17.81	0.9427	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			33.41750	29.607	17.81	0.0573	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			635.26230	665.681	13.85	0.5365	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			499.93470	468.058	13.87	0.4608	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			641.53470	672.158	13.87	0.5392	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			629.01300	659.227	13.83	0.5338	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,421.90460	1,363.502	11.50	0.8849	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			63.50460	67.602	11.50	0.1151	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,387.31910	2,323.852	13.66	0.9679	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			18.91910	17.952	13.66	0.0321	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			503.66230	471.581	13.85	0.4635	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			108.09590	114.659	11.88	0.1715	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			347.69390	324.985	14.77	0.3429	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			979.29390	1,019.085	14.77	0.6571	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,266.39070	6,328.476	20.57	0.9933	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			4.79070	4.376	20.57	0.0067	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			507.41300	475.127	13.83	0.4662	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			57.61240	61.365	11.44	0.1068	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			251.78830	234.696	15.53	0.2598	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,323.38830	1,368.796	15.53	0.7402	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,292.79420	3,351.083	18.38	0.9389	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			51.19420	46.984	18.38	0.0611	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,226.49590	1,170.559	11.88	0.8285	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			35.24820	34.242	11.10	0.0673	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			607.29290	569.306	13.41	0.5341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			488.89290	513.406	13.41	0.4659	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,195.76940	5,257.153	20.57	0.9819	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			14.16940	13.053	20.57	0.0181	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,456.01240	1,397.265	11.44	0.8932	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,653.64820	1,590.142	11.10	0.9327	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			591.62990	560.679	14.22	0.4385	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			925.82990	958.779	14.22	0.5615	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,001.65570	6,062.728	20.72	0.9653	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			324.33420	307.519	15.90	0.2631	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,760.21030	1,807.201	15.88	0.7357	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			827.94770	858.399	13.99	0.5311	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,001.19760	4,060.480	19.44	0.9069	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			106.99760	102.380	19.44	0.0931	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,561.77920	1,502.056	12.13	0.8293	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			145.97920	150.156	12.13	0.1707	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			37.45570	34.628	20.72	0.0347	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			643.74770	610.299	13.99	0.4689	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,768.53420	1,815.619	15.90	0.7369	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			322.67270	305.951	15.92	0.2619	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,776.87270	1,824.051	15.92	0.7381	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			326.01030	309.102	15.88	0.2643	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			361.61160	345.963	16.29	0.2506	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,284.71160	2,335.163	16.29	0.7494	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			360.11160	344.537	16.31	0.2497	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,293.21160	2,343.737	16.31	0.7503	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			358.61440	343.113	16.32	0.2488	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,301.71440	2,352.313	16.32	0.7512	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,051.97340	1,014.492	14.94	0.4869	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,347.97340	1,378.392	14.94	0.5131	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,058.87600	1,021.161	14.92	0.4894	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,334.87600	1,365.061	14.92	0.5106	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,055.41820	1,017.820	14.93	0.4882	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,341.41820	1,371.720	14.93	0.5118	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												10,001,122.20	666	1,157,288
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.70720		9.73910			0.0000	48,536.00	5	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.76990		9.80210			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.79640		9.82850			0.0000	2,449,100.00	250	18,200
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.92350		9.95650			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.05130		10.08510			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.17280		10.20790			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.43640		10.47160			0.0000	0.00	0	0
Total AU\$ / R Future												2,497,636.00	255	34,475
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			941.05930	972.873	23.77	0.9991	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.15930	0.073	23.77	0.0009	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			774.33420	802.349	15.14	0.9103	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			26.43420	22.249	15.14	0.0897	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			321.03750	340.162	13.44	0.6201	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			156.31390	143.538	13.47	0.3737	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			327.81390	347.138	13.47	0.6263	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			153.15160	140.570	13.50	0.3677	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			334.65160	354.171	13.50	0.6323	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			159.53750	146.562	13.44	0.3799	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			176.32760	166.324	14.29	0.2948	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			709.82760	732.824	14.29	0.7052	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			174.12490	164.228	14.32	0.2917	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			717.62490	740.728	14.32	0.7083	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			171.95030	162.160	14.34	0.2886	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			725.45030	748.660	14.34	0.7114	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,199.49880	1,224.800	15.06	0.7723	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			163.01440	154.588	15.08	0.2258	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,207.91440	1,233.288	15.08	0.7742	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			166.19940	157.628	15.05	0.2296	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,191.09940	1,216.328	15.05	0.7704	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			164.59880	156.100	15.06	0.2277	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			191.78460	182.800	15.18	0.2274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,453.88460	1,480.000	15.18	0.7726	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			190.27210	181.348	15.19	0.2258	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,462.37210	1,488.548	15.19	0.7742	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			188.77550	179.909	15.20	0.2243	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,470.87550	1,497.109	15.20	0.7757	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			463.15080	444.722	13.53	0.4034	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			991.55080	1,008.322	13.53	0.5966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			460.33310	442.009	13.54	0.4014	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			998.73310	1,015.609	13.54	0.5986	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			457.52960	439.309	13.56	0.3994	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,005.92960	1,022.909	13.56	0.6006	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,497,636.00	255	34,475
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.08000		10.09650			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.21860		10.23540			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	250
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			255.82770	246.165	13.80	0.5186	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			229.32770	236.165	13.80	0.4814	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			251.08190	241.577	13.82	0.5120	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			234.58190	241.577	13.82	0.4880	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			260.63830	250.821	13.78	0.5252	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			224.13830	230.821	13.78	0.4748	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			194.46200	188.584	15.24	0.3027	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			779.06200	789.984	15.24	0.6973	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			192.24750	186.424	15.26	0.2999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			786.84750	797.824	15.26	0.7001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			196.70250	190.769	15.21	0.3057	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			771.30250	782.169	15.21	0.6943	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			12.81170		12.90140			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.07160		13.16360			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.33680		13.43120			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.42480		14.52660			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			34.96900	30.803	15.83	0.0793	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,283.56900	1,369.103	15.83	0.9207	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			34.32620	30.422	15.86	0.0784	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,292.92620	1,378.722	15.86	0.9216	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	19/03/2018	Foreign Exchange Option	14.14	Call			35.62450	31.190	15.79	0.0803	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,274.22450	1,359.490	15.79	0.9197	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			126.48060	109.456	15.43	0.1624	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,492.88060	1,567.856	15.43	0.8376	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			125.08130	108.238	15.43	0.1609	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,501.48130	1,576.638	15.43	0.8391	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			123.69620	107.033	15.44	0.1594	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,510.09620	1,585.433	15.44	0.8406	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,608.80000	1,703.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,618.80000	1,713.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,598.80000	1,693.200		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,143.71750	1,182.930	14.66	0.5143	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			937.11300	874.330	14.63	0.4887	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,130.51300	1,169.530	14.63	0.5113	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			933.71110	871.022	14.65	0.4872	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,137.11110	1,176.222	14.65	0.5128	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			930.31750	867.730	14.66	0.4857	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91230		1.92310			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.92680		1.93810			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94110		1.95300			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98490		1.99750			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			439.16650	386.997	14.11	0.4525	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			508.16650	563.997	14.11	0.5475	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			399.55760	350.705	14.26	0.4204	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			568.55760	627.705	14.26	0.5796	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			482.09270	426.505	13.96	0.4857	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			451.09270	503.505	13.96	0.5143	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			447.57720	405.797	15.08	0.3360	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,266.57720	1,337.797	15.08	0.6640	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			421.90760	382.147	15.20	0.3198	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,340.90760	1,414.146	15.20	0.6802	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			474.81510	430.945	14.96	0.3529	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,193.81510	1,262.945	14.96	0.6471	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,770.00000	1,889.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,870.00000	1,989.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,970.00000	2,089.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,464.79110	1,385.501	14.42	0.5400	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,289.79110	1,336.501	14.42	0.4600	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,423.15800	1,344.748	14.48	0.5286	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,348.15800	1,395.748	14.48	0.4714	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,507.64330	1,427.454	14.36	0.5516	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,232.64330	1,278.454	14.36	0.4484	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.02670		2.03490			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06690		2.07510			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10760		2.11650			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32850		2.33750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			129.23620	114.337	16.82	0.1531	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,680.23620	1,747.337	16.82	0.8469	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			155.95810	138.775	16.57	0.1809	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,506.95810	1,571.775	16.57	0.8191	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			141.98170	125.976	16.70	0.1665	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,592.98170	1,658.976	16.70	0.8335	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			401.39990	374.240	16.26	0.2850	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,750.39990	1,805.240	16.26	0.7150	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			381.05880	355.461	16.38	0.2727	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,830.05880	1,886.461	16.38	0.7273	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			361.80250	337.703	16.50	0.2609	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,910.80250	1,968.703	16.50	0.7391	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,335.00000	2,424.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,435.00000	2,524.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,535.00000	2,624.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			835.38080	843.729	14.44	0.3010	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,727.97120	2,644.672	14.30	0.7189	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			752.97120	759.672	14.30	0.2811	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,668.58030	2,586.097	14.37	0.7090	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			793.58030	801.097	14.37	0.2910	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,610.38080	2,528.729	14.44	0.6990	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.60670		1.60630			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.63050		1.63030			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65330		1.65320			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78730		1.78810			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			85.56210	83.600	16.70	0.1442	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,422.56210	1,416.600	16.70	0.8558	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			76.14540	74.263	16.88	0.1298	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,513.14540	1,507.263	16.88	0.8702	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			96.18310	94.147	16.51	0.1601	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,333.18310	1,327.147	16.51	0.8399	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			257.86900	254.433	16.21	0.2552	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,554.86900	1,549.433	16.21	0.7448	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			240.67000	237.233	16.34	0.2405	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,637.67000	1,632.233	16.34	0.7595	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			276.34280	272.918	16.09	0.2707	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,473.34280	1,467.918	16.09	0.7293	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,068.00000	2,067.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,868.00000	1,867.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,968.00000	1,967.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,249.74060	1,236.740	15.61	0.4422	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,515.98420	1,494.482	15.44	0.5818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,134.98420	1,121.482	15.44	0.4182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,472.71740	1,451.465	15.52	0.5697	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,191.71740	1,178.466	15.52	0.4303	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,430.74060	1,409.740	15.61	0.5578	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.12010		0.12000			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11930		0.11950			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11850		0.11910			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11620		0.11340			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.55070		1.55810			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57610		1.58360			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60170		1.60930			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68000		1.89580			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.98040		8.99240			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.09040		9.10280			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.20190		9.21500			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.91820		9.93340			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			82.35440	78.322	15.32	0.2321	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			539.95440	547.922	15.32	0.7679	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			80.52440	76.553	15.34	0.2277	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			548.12440	556.153	15.34	0.7723	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			84.16440	80.131	15.29	0.2365	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			531.76440	539.731	15.29	0.7635	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			131.30910	127.649	15.78	0.2401	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			868.50910	877.249	15.78	0.7599	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			129.64040	126.017	15.80	0.2374	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			876.84040	885.617	15.80	0.7626	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			133.00030	129.303	15.76	0.2427	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			860.20030	868.903	15.76	0.7573	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			715.00000	728.100		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			725.00000	738.100		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			705.00000	718.100		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			669.90820	672.578	14.22	0.4666	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			679.19120	666.812	14.24	0.5311	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			675.79120	678.612	14.24	0.4689	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			687.44940	674.774	14.21	0.5358	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			664.04940	666.574	14.21	0.4642	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			683.30820	670.778	14.22	0.5334	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.27130		1.26690			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.28490		1.27550			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28680		1.29560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38050		1.38150			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			331.00000	287.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			431.00000	387.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			531.00000	487.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			445.00000	351.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			545.00000	451.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			345.00000	251.000		1.0000	0.00	0	0
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			744.00000	832.000		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			844.00000	932.000		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			644.00000	732.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			615.00000	605.000		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			515.00000	505.000		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			715.00000	705.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35410		1.35840			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.35880		1.36300			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36360		1.36790			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19680		1.20180			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20420		1.20920			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.21220		1.21710			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,463.53000		22,538.52000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												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
SGD / R	On	19/03/2018	Foreign Exchange Future			9.39780		9.42840			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.53610		9.56790			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.67410		9.70690			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.49460		10.51080			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			71.05090	63.261	14.90	0.1936	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			602.65090	625.461	14.90	0.8064	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			69.46750	61.803	14.92	0.1898	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			611.06750	634.003	14.92	0.8102	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			72.66990	64.753	14.87	0.1975	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			594.26990	616.953	14.87	0.8025	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			172.76360	161.603	14.61	0.2927	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			704.86360	725.503	14.61	0.7073	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			170.58980	159.528	14.63	0.2895	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			712.68980	733.428	14.63	0.7105	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			174.96600	163.704	14.59	0.2959	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			697.06600	717.604	14.59	0.7041	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			293.10000	325.900		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			303.10000	335.900		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			283.10000	315.900		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			949.18340	929.914	13.26	0.6518	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			428.38340	425.314	13.26	0.3482	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			943.83430	924.604	13.27	0.6494	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			433.03430	430.004	13.27	0.3506	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			938.51210	919.336	13.29	0.6470	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			437.71210	434.736	13.29	0.3530	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.25570		3.28000			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.21000		3.23150			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.16440		3.18550			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.15860		3.18670			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			11.67140	8.145	13.36	0.0943	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			251.67140	272.445	13.36	0.9057	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			10.65900	7.376	13.38	0.0866	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			260.65900	281.676	13.38	0.9134	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			12.76730	8.985	13.34	0.1024	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	19/03/2018	Foreign Exchange Option	3.51	Put			242.76730	263.285	13.34	0.8976	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			15.57650	12.347	14.32	0.0908	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			444.07650	462.347	14.32	0.9092	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			14.75920	11.684	14.35	0.0865	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			453.25920	471.684	14.35	0.9135	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			16.43480	13.046	14.30	0.0952	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			434.93480	453.046	14.30	0.9048	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			174.50000	195.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			184.50000	205.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			164.50000	185.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			105.50700	96.567	14.93	0.2967	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			448.80700	467.967	14.93	0.7033	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			103.41600	94.630	14.97	0.2918	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			456.71600	476.031	14.97	0.7082	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			107.64240	98.545	14.90	0.3017	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			440.94240	459.945	14.90	0.6983	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22880		1.20930			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20890		1.18980			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19040		1.17160			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												893 907 838.80	70,717	1,977,740
Total Options												0.00	0	4,538,611
Grand Total:												893,907,838.80	70,717	6,516,351