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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/02/2018 Foreign Exchange Future			12.06000		11.89550			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.06190		11.89190			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.06370		11.89560			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.06560		11.89740			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.07120		11.90290			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.07300		11.90470			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			12.07490		11.90650			0.0000	0.00	0	0
\$ / R On 15/02/2018 Foreign Exchange Future			12.07670		11.90830			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			12.07850		11.91010			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.10050		11.93170			0.0000	0.00	0	5,686
\$ / R On 01/03/2018 Foreign Exchange Future			12.10230		11.93340			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.10420		11.93520			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.12760		11.95840			0.0000	0.00	0	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			12.13480		11.96550			0.0000	671,588,371.20	55,344	784,639
\$ / R On 22/03/2018 Foreign Exchange Future			12.14020		11.97080			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.15270		11.98330			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.19870		12.02840			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.20050		12.03010			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.20920		12.03870			0.0000	4,749,378.80	389	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.22500		12.05410			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.22850		12.05750			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Future			12.23360		12.06250			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.23540		12.06420			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.24060		12.06930			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.26300		12.09130			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.29420		12.12190			0.0000	12,134,375.40	987	180,770
\$ / R	On	29/06/2018	Foreign Exchange Future			12.31320		12.14050			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.31840		12.14560			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.32530		12.15240			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.34950		12.17610			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.35640		12.18290			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.35810		12.18460			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.36850		12.19470			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.38060		12.20650			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.39050		12.21640			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.42030		12.24580			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.44840		12.27370			0.0000	0.00	0	6,555
\$ / R	On	28/09/2018	Foreign Exchange Future			12.46660		12.29170			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.51130		12.33590			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.51790		12.34250			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.52120		12.34580			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.52950		12.35400			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.54260		12.36670			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.57040		12.39390			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.58830		12.41150			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.59320		12.41630			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.62100		12.44350			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.69310		12.51460			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.74830		12.57070			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.89540		12.72030			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.19960		13.02970			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.54600		13.37470			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.63820		13.46570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.73430		13.56060			0.0000	0.00	0	0
Total \$ / R Future												688,472,125.40	56,720	1,090,392
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			534.56830	370.000	9.46	1.0000	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			0.06830	0.000	9.46	0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,908.11690	1,738.112	34.67	0.9999	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.01690	0.012	34.67	0.0001	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.02260	0.020	24.71	0.0003	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,308.12260	1,138.120	24.71	0.9997	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,154.55890	2,986.411	52.15	0.9995	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.15890	0.111	52.15	0.0005	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,264.49690	1,096.475	23.07	0.9983	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.09690	0.175	23.07	0.0017	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.02200	0.026	30.65	0.0002	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	08/02/2018	Foreign Exchange Option	13.86	Put			1,964.42200	1,796.326	30.65	0.9998	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			197.74000	85.606	13.99	0.4695	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			45.14000	101.206	13.99	0.5305	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			190.57530	331.494	16.30	0.8821	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			43.17530	15.894	16.30	0.1179	0.00	0	30,000
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			519.03280	359.667	16.68	0.8863	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			6.43280	15.267	16.68	0.1137	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.06880	0.102	24.68	0.0008	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,847.16880	1,678.902	24.68	0.9992	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,997.14340	1,828.861	25.57	0.9995	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.04340	0.061	25.57	0.0005	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,295.31980	2,127.026	26.17	0.9998	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01980	0.026	26.17	0.0002	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			121.15520	56.938	14.07	0.2906	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			117.65520	221.838	14.07	0.7094	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			267.53590	411.653	14.87	0.8938	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			41.03590	16.753	14.87	0.1062	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			132.32710	62.623	14.00	0.3127	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			108.82710	207.523	14.00	0.6873	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			246.67150	133.703	13.81	0.5281	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			53.17150	108.603	13.81	0.4719	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			144.29360	259.421	14.25	0.7606	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			97.79360	44.521	14.25	0.2394	0.00	0	1,260
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,271.72000	2,103.328	23.97	0.9998	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.02000	0.028	23.97	0.0002	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,289.92070	2,121.528	23.26	0.9998	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.02070	0.028	23.26	0.0002	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			204.43720	120.722	14.24	0.3721	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			176.13720	261.222	14.24	0.6279	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			350.85020	480.313	13.17	0.8637	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			69.15020	29.813	13.17	0.1363	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,869.60240	1,701.627	20.77	0.9904	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			1.30240	2.127	20.77	0.0096	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			614.72100	472.052	16.50	0.7629	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			46.42100	72.552	16.50	0.2371	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			223.08410	322.851	13.90	0.7122	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			151.38410	82.351	13.90	0.2878	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,248.88960	2,080.384	22.19	0.9960	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.58960	0.884	22.19	0.0040	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			4.13750	7.033	19.48	0.0290	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,470.73750	1,304.733	19.48	0.9710	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,569.81560	1,403.117	19.81	0.9773	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			3.21560	5.417	19.81	0.0227	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,469.54690	1,304.045	19.63	0.9674	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			4.74690	8.245	19.63	0.0326	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,373.05230	2,204.622	20.46	0.9918	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 Option	14.33	Call			1.45230	2.222	20.46	0.0082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.01870	0.032	27.93	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,534.51870	5,365.232	27.93	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.01830	0.031	27.93	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,544.51830	5,375.231	27.93	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.01920	0.033	27.93	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			185.92040	116.581	13.79	0.3034	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			454.47980	582.218	13.12	0.8417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			88.97980	47.418	13.12	0.1583	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			62.13110	32.920	13.15	0.1176	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			162.06710	220.787	14.79	0.4692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			396.56710	285.987	14.79	0.5308	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			670.57860	533.890	16.11	0.7145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			86.07860	118.690	16.11	0.2855	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			301.42040	401.381	13.79	0.6966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			40.08290	57.035	17.47	0.1516	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.26010	0.419	27.93	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,424.76010	4,255.618	27.93	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			603.96330	472.127	15.81	0.6784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			99.46330	136.927	15.81	0.3216	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			527.63110	667.720	13.15	0.8824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			799.12110	656.029	16.67	0.7729	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,402.08690	1,242.273	18.68	0.9225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			17.58690	27.073	18.68	0.0775	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			239.48310	324.185	14.14	0.6116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			253.98310	169.385	14.14	0.3884	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,024.58290	872.235	17.47	0.8484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.72800	2.389	20.28	0.0085	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,703.18100	1,538.805	19.14	0.9580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			8.68100	13.605	19.14	0.0420	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			843.22210	698.314	16.86	0.7898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			58.72210	83.114	16.86	0.2102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			64.62110	90.829	16.67	0.2271	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,566.46190	1,403.811	18.93	0.9444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			183.73070	249.616	14.55	0.5133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			348.23070	244.816	14.55	0.4867	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			148.10700	202.293	14.98	0.4391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			432.60700	317.493	14.98	0.5609	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,456.22800	2,287.589	20.28	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			6.43370	10.140	19.34	0.0322	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			18.81410	28.607	18.59	0.0815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,373.31410	1,213.807	18.59	0.9185	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			24.59450	35.714	18.23	0.0998	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,259.09450	1,100.914	18.23	0.9002	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			11.96190	18.611	18.93	0.0556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			3.77680	5.998	19.68	0.0199	0.00	0	55

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		7.56140	11.883	19.23	0.0372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,762.06140	1,597.083	19.23	0.9628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call		24.05440	35.057	18.26	0.0981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put		1,268.55440	1,110.257	18.26	0.9019	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		1,830.93370	1,665.340	19.34	0.9678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		1.66670	1.581	20.55	0.0058	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,742.41770	1,577.632	19.20	0.9613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		7.91770	12.432	19.20	0.0387	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		2,576.18450	2,407.012	20.46	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		1.68450	1.812	20.46	0.0065	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		2,058.27680	1,891.198	19.68	0.9801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		1,880.23150	1,714.251	19.41	0.9709	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		4.44240	7.042	19.58	0.0231	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		1,988.94240	1,822.242	19.58	0.9769	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		2,157.49480	1,989.968	19.83	0.9839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		2.99480	4.768	19.83	0.0161	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,636.16670	2,466.781	20.55	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		905.86220	758.057	17.07	0.8123	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		4.65330	7.371	19.55	0.0241	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		1,969.15330	1,802.571	19.55	0.9759	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,286.71520	2,118.735	20.03	0.9878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		2.21520	3.535	20.03	0.0122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		5.73150	9.051	19.41	0.0291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		3.36310	5.348	19.76	0.0179	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,606.17530	2,436.891	20.50	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		1.67530	1.692	20.50	0.0061	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		5.10500	8.076	19.49	0.0262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		1,929.60500	1,763.276	19.49	0.9738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		51.36220	72.857	17.07	0.1877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		2,826.12480	2,656.721	21.72	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		1.64650	1.552	21.04	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,716.14650	2,546.752	21.04	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		4.14400	6.574	19.62	0.0217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		2,018.64400	1,851.774	19.62	0.9783	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		2,107.86310	1,940.548	19.76	0.9821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,197.22940	2,029.549	19.89	0.9852	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,725.70600	3,556.668	27.25	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		1.20600	1.468	27.25	0.0042	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		2.37480	3.788	19.98	0.0130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,256.87480	2,088.988	19.98	0.9870	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		1.62480	1.521	21.72	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,526.20130	2,357.233	20.39	0.9927	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,556.19110	2,387.098	20.43	0.9932	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		1.69110	1.898	20.43	0.0068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,606.05170	3,436.660	26.52	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		1.55170	1.460	26.52	0.0043	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			2.72940	4.349	19.89	0.0148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			7.22060	11.357	19.26	0.0357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,786.13200	2,616.731	21.47	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.63200	1.531	21.47	0.0054	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,476.22000	2,307.481	20.31	0.9919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.72000	2.282	20.31	0.0081	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.70130	2.033	20.39	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.60950	1.496	22.40	0.0051	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			3.52290	5.600	19.73	0.0187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,088.02290	1,920.800	19.73	0.9813	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			2.48750	3.966	19.95	0.0136	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,236.98750	2,069.166	19.95	0.9864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,781.72060	1,616.557	19.26	0.9643	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.60440	1.487	22.70	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			40.85310	58.119	17.44	0.1542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,015.35310	863.319	17.44	0.8458	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.69780	1.987	20.40	0.0071	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,536.19780	2,367.187	20.40	0.9929	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,936.10950	2,766.696	22.40	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,278.02570	1,119.612	18.29	0.9035	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			82.85620	114.523	16.18	0.2770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			687.35620	549.723	16.18	0.7230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			121.38860	166.567	15.39	0.3771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			515.88860	391.767	15.39	0.6229	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,986.10440	2,816.687	22.70	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.60040	1.479	23.01	0.0049	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,486.21610	2,317.430	20.33	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.71610	2.230	20.33	0.0080	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,801.39500	1,636.054	19.29	0.9657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			6.89500	10.854	19.29	0.0343	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			23.52570	34.412	18.29	0.0965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.59520	1.456	24.61	0.0045	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,038.45620	1,871.480	19.65	0.9792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3.95620	6.280	19.65	0.0208	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			9.96260	15.567	19.05	0.0474	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,644.46260	1,480.767	19.05	0.9526	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,036.10040	2,866.679	23.01	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.43560	0.691	27.93	0.0020	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			112.90360	155.131	15.54	0.3561	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			547.40360	420.332	15.54	0.6439	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,896.11440	2,726.704	22.15	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.61440	1.504	22.15	0.0051	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,296.09520	3,126.656	24.61	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,949.37400	1,782.916	19.52	0.9749	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			2.60560	4.153	19.92	0.0142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,217.10560	2,049.353	19.92	0.9858	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,547.02000	1,384.657	18.91	0.9421	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			12.52000	19.457	18.91	0.0579	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,194.93560	4,025.891	27.93	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.61950	0.973	27.93	0.0028	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,536.11050	3,366.656	26.09	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.61050	1.456	26.09	0.0043	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			15.71000	24.267	18.76	0.0704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,450.21000	1,289.467	18.76	0.9296	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			4.87400	7.716	19.52	0.0251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,136.43240	980.724	17.83	0.8759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			94.21170	129.782	15.92	0.3077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			628.71170	494.982	15.92	0.6923	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			231.25570	313.356	14.20	0.5983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			265.75570	178.556	14.20	0.4017	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,035.11950	3,866.173	27.93	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.60840	1.494	22.46	0.0051	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,146.09510	2,976.666	23.69	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.59510	1.466	23.69	0.0047	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			22.00550	32.551	18.38	0.0917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,306.50550	1,147.751	18.38	0.9083	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			31.93240	45.524	17.83	0.1241	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			19.67780	29.679	18.53	0.0843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			36.45250	51.916	17.62	0.1395	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,070.95250	917.116	17.62	0.8605	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,785.56190	3,616.674	27.62	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.06190	1.474	27.62	0.0041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,946.10840	2,776.694	22.46	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,524.51920	5,355.233	27.93	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,496.10680	3,326.655	25.84	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.60680	1.455	25.84	0.0043	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			16.43640	25.356	18.73	0.0731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,430.93640	1,270.556	18.73	0.9269	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,354.17780	1,194.879	18.53	0.9157	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			271.27140	184.103	14.20	0.4008	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			242.07140	324.303	14.20	0.5992	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,619.29530	2,450.061	19.69	0.9909	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.59530	2.761	19.69	0.0091	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,277.27890	2,111.439	19.35	0.9545	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			15.67890	20.139	19.35	0.0455	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,975.93470	2,807.327	20.47	0.9813	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			6.03470	7.827	20.47	0.0187	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,781.70630	3,612.048	21.57	0.9935	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.80630	2.548	21.57	0.0065	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,623.86540	3,454.282	20.96	0.9914	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.56540	3.482	20.96	0.0086	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,196.24610	3,027.388	20.54	0.9844	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	15.23	Call		4.94610	6.588	20.54	0.0156	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		376.73850	281.063	14.06	0.4344	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		315.43850	390.263	14.06	0.5656	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		514.96830	625.480	13.14	0.7569	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		176.26830	116.280	13.14	0.2431	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,798.43410	1,637.466	18.44	0.9058	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		37.13410	46.666	18.44	0.0942	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,579.06530	3,409.474	20.34	0.9894	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		3.16530	4.474	20.34	0.0106	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		847.47580	712.456	15.82	0.6802	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		161.57580	197.456	15.82	0.3198	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		42.90570	52.969	18.45	0.1004	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,848.80570	1,687.969	18.45	0.8996	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,366.92250	2,201.276	19.49	0.9416	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		24.42250	29.776	19.49	0.0584	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,700.24340	3,530.785	20.30	0.9898	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		2.74340	4.385	20.30	0.0102	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,460.31290	2,294.587	19.57	0.9452	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		22.81290	28.187	19.57	0.0548	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		168.97760	205.728	15.79	0.3241	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		856.47760	722.128	15.79	0.6759	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,265.62270	2,100.845	19.21	0.9312	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		29.82270	36.244	19.21	0.0688	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		336.49330	251.085	13.83	0.3803	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		405.79330	491.686	13.83	0.6197	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,802.07000	3,631.828	19.38	0.9892	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		3.37000	4.828	19.38	0.0108	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,346.29570	3,177.748	19.53	0.9780	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		7.59570	10.748	19.53	0.0220	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,777.40580	1,620.506	18.10	0.8634	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		68.70580	83.506	18.10	0.1366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		102.49890	123.318	17.60	0.1806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,620.59890	1,469.118	17.60	0.8194	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		178.56860	211.849	16.27	0.2908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,106.66860	967.649	16.27	0.7092	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,260.86570	4,088.887	18.69	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		2.76570	3.086	18.69	0.0070	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,163.23790	1,319.014	12.10	0.9386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		41.33790	24.814	12.10	0.0614	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		187.01620	221.985	16.16	0.3027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,065.11620	927.785	16.16	0.6973	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,007.93350	2,841.843	19.32	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		19.83350	26.043	19.32	0.0455	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		194.09390	230.470	16.06	0.3125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,032.19390	896.270	16.06	0.6875	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,037.07520	2,870.654	19.30	0.9562	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	15.14	Call			18.97520	24.854	19.30	0.0438	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			299.19460	354.965	14.92	0.4456	195,230.64	550	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			677.29460	560.765	14.92	0.5544	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,389.08360	3,219.645	19.04	0.9735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			10.98360	13.845	19.04	0.0265	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			96.81310	116.413	17.71	0.1717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,674.91310	1,522.213	17.71	0.8283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			482.49150	571.182	13.77	0.6293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			360.59150	276.982	13.77	0.3707	152,340.27	550	20,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,718.64070	2,556.674	19.53	0.9334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			30.54070	40.874	19.53	0.0666	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			768.78540	894.541	12.75	0.8151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			146.88540	100.341	12.75	0.1849	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			236.40720	280.440	15.55	0.3684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			864.50720	736.240	15.55	0.6316	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,400.30680	4,228.252	18.69	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			2.20680	2.452	18.69	0.0057	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,623.21000	2,461.935	19.50	0.9261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			35.11000	46.135	19.50	0.0739	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			142.29230	168.254	16.86	0.2380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,320.39230	1,174.054	16.86	0.7620	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,418.58130	3,248.959	19.02	0.9747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			10.48130	13.159	19.02	0.0253	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			159.98880	189.532	16.55	0.2642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,208.08880	1,065.332	16.55	0.7358	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			328.96660	390.227	14.68	0.4797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			607.06660	496.027	14.68	0.5203	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			119.49980	143.102	17.28	0.2060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,477.59980	1,328.902	17.28	0.7940	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,370.41670	4,198.376	18.69	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			2.31670	2.576	18.69	0.0059	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			152.90140	181.013	16.67	0.2538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,251.00140	1,106.813	16.67	0.7462	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,320.34310	3,151.369	19.09	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			12.24310	15.569	19.09	0.0293	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			121.82890	145.673	17.23	0.2093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,459.92890	1,311.473	17.23	0.7907	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,042.02250	3,870.207	18.69	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			3.92250	4.407	18.69	0.0096	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			66.71350	79.797	18.42	0.1225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,044.81350	1,885.597	18.42	0.8775	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,258.62260	5,086.362	18.69	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.52260	0.561	18.69	0.0015	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			73.11950	87.595	18.24	0.1332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,951.21950	1,793.395	18.24	0.8668	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,158.72070	4,986.470	18.69	0.9983	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	17.28	Call			0.62070	0.670	18.69	0.0017	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			85.64080	102.831	17.94	0.1538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,793.74080	1,638.631	17.94	0.8462	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,290.73570	4,118.739	18.69	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			2.63570	2.939	18.69	0.0067	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,088.79960	4,916.557	18.69	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.69960	0.757	18.69	0.0019	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			84.84210	101.860	17.96	0.1525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,802.94210	1,647.660	17.96	0.8475	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,879.09860	4,706.890	18.69	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.99860	1.090	18.69	0.0027	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			80.21880	96.235	18.06	0.1450	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,858.31880	1,702.035	18.06	0.8550	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			379.46920	450.211	14.32	0.5338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			507.56920	406.011	14.32	0.4662	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			92.33830	110.974	17.80	0.1646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,720.43830	1,566.774	17.80	0.8354	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,799.24190	4,627.050	18.69	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			1.14190	1.250	18.69	0.0030	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			58.25430	69.499	18.69	0.1080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,186.35430	2,025.299	18.69	0.8920	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			375.87180	445.888	14.34	0.5301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			513.97180	411.688	14.34	0.4699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			88.08880	105.807	17.89	0.1578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,766.18880	1,611.607	17.89	0.8422	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,529.88540	4,357.775	18.69	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.78540	1.974	18.69	0.0046	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			87.26330	104.805	17.90	0.1564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,775.36330	1,620.605	17.90	0.8436	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,675.05330	3,504.156	18.84	0.9830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			6.95330	8.356	18.84	0.0170	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,452.97430	2,289.813	19.18	0.9144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			44.87430	54.013	19.18	0.0856	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			117.21820	140.583	17.32	0.2027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,495.31820	1,346.383	17.32	0.7973	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			361.81360	428.981	14.43	0.5154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			539.91360	434.781	14.43	0.4846	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,193.03440	3,025.070	19.18	0.9648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			14.93440	19.270	19.18	0.0352	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			429.49670	509.945	14.03	0.5829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			427.59670	335.745	14.03	0.4171	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			155.69210	184.368	16.62	0.2579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,233.79210	1,090.168	16.62	0.7421	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,114.94570	2,947.709	19.24	0.9607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			16.84570	21.909	19.24	0.0393	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			16.10440	20.885	19.22	0.0377	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	15.25	Put			3,144.20440	2,976.685	19.22	0.9623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,428.10140	8,255.801	18.69	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00140	0.001	18.69	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,901.38940	2,736.630	19.40	0.9475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			23.28940	30.830	19.40	0.0525	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			439.49700	346.116	14.08	0.4247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			421.39700	500.316	14.08	0.5753	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.30450	0.323	18.69	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,568.40450	5,396.123	18.69	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			417.40590	495.563	14.10	0.5715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			445.50590	351.363	14.10	0.4285	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			0.00000	1,138.294	12.21	0.9012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00000	44.094	12.21	0.0988	24,251.81	550	550
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.29920	0.317	18.69	0.0009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,578.39920	5,406.117	18.69	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.29390	0.311	18.69	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,588.39390	5,416.111	18.69	0.9992	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,969.04560	3,800.598	20.65	0.9762	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			9.54560	13.798	20.65	0.0238	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,496.58730	3,329.358	20.29	0.9627	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			17.08730	22.558	20.29	0.0373	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,760.41910	1,607.326	17.80	0.8296	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			100.91910	120.526	17.80	0.1704	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,922.89660	1,767.134	18.06	0.8497	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			88.49660	105.534	18.06	0.1503	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			493.72330	579.699	13.94	0.6089	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			411.32330	324.399	13.94	0.3911	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,693.23410	1,542.292	17.60	0.8124	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			115.63410	137.592	17.60	0.1876	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,577.32530	1,429.065	17.38	0.7926	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			129.72530	154.365	17.38	0.2074	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,749.05890	1,598.519	17.60	0.8079	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			125.15890	148.019	17.60	0.1921	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,566.98630	3,400.070	20.68	0.9479	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			29.88630	36.469	20.68	0.0521	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			77.15460	90.915	18.62	0.1229	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,344.25460	2,184.515	18.62	0.8771	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,781.90160	3,615.234	21.04	0.9546	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			24.80160	31.634	21.04	0.0454	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,101.65320	1,945.126	18.19	0.8521	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			94.55320	111.526	18.19	0.1479	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,193.83320	2,036.140	18.35	0.8613	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			88.43320	104.240	18.35	0.1387	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,144.59930	3,977.349	21.28	0.9630	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			19.29930	25.849	21.28	0.0370	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,657.49420	3,490.370	20.88	0.9463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			32.19420	38.870	20.88	0.0537	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,743.26320	1,593.864	17.49	0.7975	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			137.96320	162.364	17.49	0.2025	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			462.76200	536.605	14.39	0.5395	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			139.92460	164.308	17.55	0.2009	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,793.42460	1,643.708	17.55	0.7991	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,999.50890	3,832.644	21.23	0.9545	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			26.00890	33.244	21.23	0.0455	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			576.26200	476.005	14.39	0.4605	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,487.74080	2,327.406	18.69	0.8755	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			84.14080	97.906	18.69	0.1245	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,352.02510	4,184.486	21.35	0.9553	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			27.82510	34.786	21.35	0.0447	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,848.90190	3,683.682	21.25	0.9345	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			44.70190	53.981	21.25	0.0655	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,732.11640	1,585.808	17.33	0.7690	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			177.91640	206.108	17.33	0.2310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,917.59380	3,753.085	21.22	0.9290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			51.29380	61.485	21.22	0.0710	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			377.44480	431.255	15.37	0.4202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			953.74480	832.855	15.37	0.5798	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,353.04120	1,509.415	12.69	0.9007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			79.34120	61.014	12.69	0.0993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			350.22120	399.909	15.59	0.3951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,036.52120	911.509	15.59	0.6049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,953.58370	2,789.268	19.29	0.8869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			87.28370	97.668	19.29	0.1131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			481.29320	550.006	14.67	0.5088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			707.59320	601.606	14.67	0.4912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			445.63160	509.334	14.89	0.4796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			781.93160	670.934	14.89	0.5204	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,755.48180	3,587.637	20.89	0.9236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			59.18180	66.037	20.89	0.0764	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,822.10740	3,655.701	21.02	0.9259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			55.80740	64.101	21.02	0.0741	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			433.38010	495.335	14.97	0.4693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			809.68010	696.935	14.97	0.5307	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,597.55530	1,455.694	16.98	0.7328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			221.25530	254.094	16.98	0.2672	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			209.29540	241.181	17.12	0.2552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,665.59540	1,522.781	17.12	0.7448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,770.17360	4,601.578	21.33	0.9621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			23.87360	29.978	21.33	0.0379	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			268.76480	306.066	16.39	0.3149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,355.06480	1,217.666	16.39	0.6851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,860.25970	3,694.634	21.10	0.9272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			53.95970	63.034	21.10	0.0728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			817.16960	927.725	13.23	0.7276	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			293.46960	229.325	13.23	0.2724	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			288.69240	329.037	16.17	0.3352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,264.99240	1,130.637	16.17	0.6648	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,061.45220	3,897.289	21.33	0.9351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			45.15220	55.689	21.33	0.0649	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			100.86450	114.130	18.80	0.1312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,687.16450	2,525.730	18.80	0.8688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			100.33070	113.419	18.81	0.1305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,696.63070	2,535.019	18.81	0.8695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			101.40220	114.846	18.78	0.1320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,677.70220	2,516.446	18.78	0.8680	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,542.14850	4,375.387	21.33	0.9501	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			33.84850	41.987	21.33	0.0499	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,011.79570	3,848.897	21.33	0.9269	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			53.49570	65.496	21.33	0.0731	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,722.67700	1,579.279	17.19	0.7463	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			214.37700	245.879	17.19	0.2537	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,318.42710	2,165.510	18.02	0.8104	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			164.32710	186.810	18.02	0.1896	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,842.38930	2,681.341	18.83	0.8561	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			124.88930	139.241	18.83	0.1439	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,715.45210	4,549.179	21.15	0.9444	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			41.25210	50.379	21.15	0.0556	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,186.93500	4,024.550	21.15	0.9212	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			62.73500	75.750	21.15	0.0788	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,712.24600	1,571.190	17.01	0.7224	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			258.04600	292.390	17.01	0.2776	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,506.74860	4,342.036	21.11	0.9344	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			50.74860	61.536	21.11	0.0656	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			381.69580	309.074	13.45	0.3088	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			835.69580	938.574	13.45	0.6912	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			254.75490	288.349	17.06	0.2722	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,760.75490	1,618.849	17.06	0.7278	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,644.34580	2,487.195	18.43	0.8320	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			151.04580	169.795	18.43	0.1680	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,960.09220	4,793.602	20.99	0.9433	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			43.99220	54.002	20.99	0.0567	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,374.18640	4,212.089	20.99	0.9185	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			68.08640	82.489	20.99	0.0815	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,703.75450	1,564.696	16.88	0.7027	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			297.65450	335.096	16.88	0.2973	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,405.81640	3,241.706	19.68	0.8685	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			127.31640	140.006	19.68	0.1315	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,577.77010	1,440.091	16.55	0.6746	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		339.27010	378.391	16.55	0.3254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,652.77850	3,487.278	20.15	0.8787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		119.07850	130.478	20.15	0.1213	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		164.05550	181.808	18.54	0.1695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,817.75550	2,658.608	18.54	0.8305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		163.39660	180.915	18.55	0.1687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,827.09660	2,667.715	18.55	0.8313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		496.89090	556.567	15.33	0.4481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		1,040.59090	923.367	15.33	0.5519	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,875.87930	4,711.632	20.99	0.9349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		52.17930	64.831	20.99	0.0651	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,650.47710	2,495.676	18.30	0.8161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		176.77710	198.876	18.30	0.1839	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		162.74450	180.026	18.57	0.1679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,836.44450	2,676.826	18.57	0.8321	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		5,184.67010	5,017.664	20.86	0.9414	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		48.17010	58.664	20.86	0.0586	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,561.01700	4,398.598	20.86	0.9157	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		74.51700	89.598	20.86	0.0843	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,694.63950	1,556.737	16.71	0.6846	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		338.13950	377.737	16.71	0.3154	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,805.50490	2,649.060	18.32	0.7998	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		220.10490	242.160	18.32	0.2002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		242.73980	261.789	18.63	0.2033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,982.03980	2,823.489	18.63	0.7967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		404.18570	446.584	17.01	0.3264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,883.48570	1,748.284	17.01	0.6736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		241.99200	260.953	18.65	0.2027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,991.29200	2,832.653	18.65	0.7973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		241.24470	260.124	18.67	0.2020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		3,000.54470	2,841.824	18.67	0.7980	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		478.94130	521.170	17.42	0.3345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		2,118.64130	1,985.770	17.42	0.6655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		477.16070	519.219	17.43	0.3334	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		2,126.86070	1,993.819	17.43	0.6666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		475.38340	517.278	17.44	0.3323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		2,135.08340	2,001.878	17.44	0.6677	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		499.19830	527.236	18.90	0.2831	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		3,289.49830	3,147.636	18.90	0.7169	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		501.07340	529.902	18.87	0.2844	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		3,271.37340	3,130.302	18.87	0.7156	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		7,108.96600	6,955.571	21.13	0.9029	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		138.66600	155.171	21.13	0.0971	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		500.13380	528.567	18.88	0.2837	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		3,280.43380	3,138.967	18.88	0.7163	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		848.18230	898.281	18.03	0.3934	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	12/06/2020	Foreign Exchange Option	15.17	Put			2,643.48230	2,522.281	18.03	0.6066	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			846.18300	896.156	18.04	0.3926	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,651.48300	2,530.156	18.04	0.6074	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			850.18840	900.413	18.02	0.3942	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,635.48840	2,514.413	18.02	0.6058	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,783.33580	2,661.422	18.21	0.6076	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			879.03580	929.622	18.21	0.3924	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			954.06620	1,007.801	18.18	0.4077	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,753.46620	2,633.501	18.18	0.5923	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			958.23510	1,012.215	18.16	0.4092	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,737.63510	2,617.915	18.16	0.5908	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			956.15160	1,010.009	18.17	0.4084	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,745.55160	2,625.709	18.17	0.5916	0.00	0	0
Total \$ / R Option												371,822.72	1,650	2,985,950
Total \$ / R												688,843,948.12	58,370	4,076,342
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.13480		11.96550			0.0000	400,448.40	33	482
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.29420		12.12190			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.44840		12.27370			0.0000	0.00	0	48
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.59320		12.41630			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.89540		12.72030			0.0000	0.00	0	0
Total \$ / R MAXI Future												400,448.40	33	602
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			756.13610	1,188.271	19.23	0.0372	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			176,206.13610	159,708.271	19.23	0.9628	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			738.90490	1,161.723	19.25	0.0364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			177,188.90490	160,681.723	19.25	0.9636	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			773.73690	1,215.443	19.22	0.0380	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			175,223.73690	158,735.443	19.22	0.9620	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			7,801.21820	9,354.848	18.12	0.1414	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			188,611.21820	172,934.848	18.12	0.8586	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			7,729.01860	9,267.186	18.14	0.1402	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			189,539.01860	173,847.186	18.14	0.8598	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			7,874.01530	9,443.412	18.10	0.1426	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			187,684.01530	172,023.412	18.10	0.8574	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,275.54810	19,898.428	17.54	0.2161	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			190,905.54810	176,058.428	17.54	0.7839	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			17,159.03330	19,763.674	17.55	0.2149	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			191,789.03330	176,923.674	17.55	0.7851	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			17,392.95830	20,034.208	17.52	0.2174	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			190,022.95830	175,194.208	17.52	0.7826	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			294,890.60060	278,814.136	18.79	0.8400	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			15,642.30160	17,272.044	18.75	0.1612	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			293,012.30160	276,952.044	18.75	0.8388	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			15,581.13040	17,202.877	18.77	0.1606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		293,951.13040	277,882.877	18.77	0.8394	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		15,520.60060	17,134.136	18.79	0.1600	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		47,716.06790	51,921.931	17.43	0.3334	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		212,686.06790	199,381.931	17.43	0.6666	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		47,538.33860	51,727.745	17.44	0.3323	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		213,508.33860	200,187.745	17.44	0.6677	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		47,894.12640	52,117.044	17.42	0.3345	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		211,864.12640	198,577.044	17.42	0.6655	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												400,448.40	33	602
£ / R	On	01/03/2018	Foreign Exchange Future			17.13020	16.96560			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			17.17610	17.01110			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			17.18930	17.02420			0.0000	4,469,218.00	260	195,078	
£ / R	On	30/04/2018	Foreign Exchange Future			17.32470	17.15800			0.0000	0.00	0	6	
£ / R	On	18/06/2018	Foreign Exchange Future			17.47850	17.30960			0.0000	0.00	0	8,457	
£ / R	On	17/09/2018	Foreign Exchange Future			17.76390	17.59220			0.0000	0.00	0	4,914	
£ / R	On	14/12/2018	Foreign Exchange Future			18.03850	17.86320			0.0000	0.00	0	895	
£ / R	On	18/03/2019	Foreign Exchange Future			18.33950	18.16120			0.0000	0.00	0	948	
£ / R	On	14/06/2019	Foreign Exchange Future			18.62260	18.44650			0.0000	0.00	0	0	
Total £ / R Future												4,469,218.00	260	210,353
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,269.89450	2,106.960	20.56	0.9793	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		5.49450	7.160	20.56	0.0207	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,062.51590	1,903.972	19.73	0.9374	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		23.61590	30.072	19.73	0.0626	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		308.78320	374.935	16.19	0.4988	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		504.58320	405.635	16.19	0.5012	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		305.16240	370.677	16.21	0.4948	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		510.96240	411.377	16.21	0.5052	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		312.44110	379.236	16.17	0.5029	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		498.24110	399.936	16.17	0.4971	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		398.23270	483.099	15.91	0.5895	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		374.03270	293.799	15.91	0.4105	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,122.94610	2,959.682	21.45	0.9806	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		7.14610	8.982	21.45	0.0194	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,006.53290	1,849.242	19.40	0.9246	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		30.73290	38.542	19.40	0.0754	0.00	0	1,500	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		576.95390	485.319	15.79	0.4563	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		504.95390	580.019	15.79	0.5437	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		458.79020	516.699	16.43	0.4257	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,049.19020	938.199	16.43	0.5743	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		455.78060	513.343	16.45	0.4236	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,056.18060	944.843	16.45	0.5764	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		461.81880	520.075	16.42	0.4278	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	17.89	Put			1,042.21880	931.575	16.42	0.5722	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			595.63800	668.433	15.95	0.5144	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			786.03800	689.933	15.95	0.4856	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,177.07770	3,019.348	19.26	0.8954	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			86.67770	97.848	19.26	0.1046	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			636.93340	700.960	16.39	0.4410	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,304.73340	1,197.060	16.39	0.5590	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			643.20930	707.792	16.37	0.4442	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,291.00930	1,183.892	16.37	0.5558	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			640.06660	704.366	16.38	0.4426	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,297.86660	1,190.466	16.38	0.5574	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			950.89720	1,029.930	15.99	0.5175	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,207.69720	1,111.430	15.99	0.4825	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			947.08380	1,025.855	15.99	0.5160	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,213.88380	1,117.355	15.99	0.4840	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			954.71850	1,034.013	15.98	0.5190	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,201.51850	1,105.513	15.98	0.4810	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,152.89030	1,237.730	15.76	0.5384	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,291.69030	1,198.230	15.76	0.4616	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,148.91760	1,233.511	15.77	0.5371	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,297.71760	1,204.011	15.77	0.4629	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,156.87590	1,241.955	15.75	0.5397	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,285.67590	1,192.455	15.75	0.4603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,259.75590	1,343.286	15.61	0.5342	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,453.25590	1,360.686	15.61	0.4658	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,267.57590	1,351.515	15.60	0.5366	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,441.07590	1,348.915	15.60	0.4634	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,263.65570	1,347.390	15.60	0.5354	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,447.15570	1,354.790	15.60	0.4646	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												4,469,218.00	260	213,853
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11020		0.10957			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11229		0.11165			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11441		0.11375			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12395		0.12334			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,805
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			35.31870	38.735	19.29	0.1104	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,078.11870	1,019.135	19.29	0.8896	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			5.18220	5.446	22.05	0.0181	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,047.98220	1,985.846	22.05	0.9819	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			230.29330	253.613	15.80	0.5239	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			273.09330	234.013	15.80	0.4761	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			81.30720	95.692	20.88	0.1389	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	0.13	Put			1,916.70720	1,866.792	20.88	0.8611	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			21.71030	43.181	22.94	0.0661	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,857.11030	2,814.281	22.94	0.9339	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			209.94420	230.255	18.71	0.3000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,045.34420	1,001.355	18.71	0.7000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			213.42320	230.420	20.13	0.2342	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,838.32320	1,788.920	20.13	0.7658	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			130.49020	147.482	22.73	0.1500	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,755.39020	2,705.982	22.73	0.8500	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			408.57970	430.871	18.29	0.3981	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,033.47970	989.371	18.29	0.6019	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			873.75920	894.845	19.89	0.4644	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,539.55920	1,499.745	19.89	0.5356	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			693.12290	715.205	22.40	0.3688	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,358.92290	2,320.105	22.40	0.6312	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,231.35590	1,256.998	18.49	0.6018	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			897.15590	861.898	18.49	0.3982	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	15/02/2018	Foreign Exchange Future			15.02680		14.82850			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.06860		14.86940			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.11800		14.91800			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.13130		14.93120			0.0000	198,250,292.60	13,102	102,192
€ / R	On	29/03/2018	Foreign Exchange Future			15.16450		14.96410			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.42720		15.22200			0.0000	10,413,360.00	675	13,400
€ / R	On	17/09/2018	Foreign Exchange Future			15.72760		15.51830			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			16.02300		15.80880			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.32420		16.10600			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.62630		16.40860			0.0000	0.00	0	0
Total € / R Future												208,663,652.60	13,777	155,264
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,244.43720	1,047.289	17.56	0.9777	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			2.93720	4.089	17.56	0.0223	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,548.58050	1,353.145	18.08	0.9594	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			7.98050	11.745	18.08	0.0406	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,100.85070	1,904.652	18.97	0.9659	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			8.85070	12.652	18.97	0.0341	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			28.15510	19.451	14.34	0.0584	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			959.35510	1,150.751	14.34	0.9416	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,079.42400	1,883.836	18.50	0.9608	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			10.62400	15.136	18.50	0.0392	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			250.01220	338.794	14.02	0.5533	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			368.81220	257.494	14.02	0.4467	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			232.14280	315.270	14.14	0.5265	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	15.10	Put			400.94280	283.970	14.14	0.4735	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,934.17020	2,133.254	17.57	0.9936	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			2.97020	1.954	17.57	0.0064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			335.82050	447.007	13.55	0.6621	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			254.62050	165.707	13.55	0.3379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,590.32410	1,402.113	17.32	0.9183	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			21.52410	33.413	17.32	0.0817	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			26.02830	40.793	17.16	0.0974	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,484.82830	1,299.493	17.16	0.9026	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			330.93870	441.049	13.57	0.6567	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			259.73870	169.749	13.57	0.3433	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			326.11460	435.149	13.60	0.6513	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			264.91460	173.849	13.60	0.3487	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,259.04880	2,063.732	18.50	0.9578	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			13.14880	18.232	18.50	0.0422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			680.82630	554.224	13.73	0.5057	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			399.55540	477.543	13.75	0.4913	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			687.55540	560.343	13.75	0.5087	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			674.12810	548.131	13.71	0.5027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,273.40290	1,457.283	11.49	0.9205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			61.40290	40.083	11.49	0.0795	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,235.40790	2,439.257	14.38	0.9769	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			13.40790	12.057	14.38	0.0231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			402.82630	481.424	13.73	0.4943	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			109.27130	73.443	11.82	0.1280	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			268.39020	321.163	14.69	0.3587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,046.39020	893.963	14.69	0.6413	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,411.09470	6,206.874	21.67	0.9936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.09470	4.074	21.67	0.0064	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			406.12810	485.331	13.71	0.4973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			55.18770	35.878	11.44	0.0727	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			187.84590	224.991	15.48	0.2658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,405.84590	1,237.791	15.48	0.7342	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,419.99020	3,217.997	18.18	0.9489	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			31.99020	35.197	18.18	0.0511	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,081.27130	1,250.643	11.82	0.8720	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			28.79350	22.975	11.64	0.0490	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			493.93530	590.607	13.31	0.5725	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			521.93530	413.407	13.31	0.4275	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,337.78030	5,135.396	21.67	0.9822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			9.78030	12.596	21.67	0.0178	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,307.18770	1,493.078	11.44	0.9273	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,500.79350	1,700.175	11.64	0.9510	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			262.91480	301.144	15.79	0.2680	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,864.61480	1,693.544	15.79	0.7320	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			266.02080	304.492	15.76	0.2706	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,847.72080	1,676.892	15.76	0.7294	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			501.08940	575.453	14.10	0.4606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			982.78940	847.854	14.10	0.5394	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,128.84940	5,923.386	19.68	0.9759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			17.14940	20.986	19.68	0.0241	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			548.08940	629.345	13.87	0.4936	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			879.78940	751.745	13.87	0.5064	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,112.69100	3,912.581	18.74	0.9195	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			70.99100	80.181	18.74	0.0805	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,414.61800	1,584.929	11.95	0.8630	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			146.31800	107.329	11.95	0.1370	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			264.46460	302.810	15.78	0.2693	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,856.16460	1,685.210	15.78	0.7307	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			306.62040	343.903	16.15	0.2560	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,377.82040	2,200.903	16.15	0.7440	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			305.28550	342.385	16.17	0.2550	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,386.48550	2,209.385	16.17	0.7450	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			303.95330	340.870	16.18	0.2540	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,395.15330	2,217.870	16.18	0.7460	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			941.54960	1,040.331	13.80	0.5599	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			975.54960	856.131	13.80	0.4401	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			937.70000	1,036.208	13.82	0.5582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			981.70000	862.008	13.82	0.4418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			945.41620	1,044.472	13.79	0.5616	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			969.41620	850.272	13.79	0.4384	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,401.74850	1,270.848	14.70	0.4996	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			937.13570	1,023.652	14.71	0.4991	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,408.53570	1,277.352	14.71	0.5009	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			943.56660	1,030.649	14.69	0.5017	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,394.96660	1,264.349	14.69	0.4983	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			940.34850	1,027.148	14.70	0.5004	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												208,663,652.60	13,777	769,330
AUS / R	On	28/02/2018	Foreign Exchange Future			9.59920		9.55700			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.62040		9.57810			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.62610		9.58370			0.0000	0.00	0	10,998
AUS / R	On	18/06/2018	Foreign Exchange Future			9.75380		9.71000			0.0000	0.00	0	5,784
AUS / R	On	17/09/2018	Foreign Exchange Future			9.88120		9.83630			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			10.00260		9.95680			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.25750		10.21280			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	28,044
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			996.55680	954.988	17.80	0.9753	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			3.55680	4.188	17.80	0.0247	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	15/03/2018	Foreign Exchange Option	9.72	Put			259.30870	230.509	13.63	0.5803	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			117.40870	130.909	13.63	0.4197	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			468.14300	432.087	14.53	0.7587	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			60.20320	66.350	14.56	0.2359	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			476.50320	440.250	14.56	0.7641	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			58.60490	64.560	14.60	0.2305	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			484.90490	448.460	14.60	0.7695	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			61.84300	68.187	14.53	0.2413	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			105.83160	110.054	14.87	0.2248	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			885.83160	846.254	14.87	0.7752	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			104.38150	108.510	14.90	0.2221	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			894.38150	854.710	14.90	0.7779	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			102.95080	106.987	14.92	0.2194	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			902.95080	863.187	14.92	0.7806	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,395.24890	1,354.893	15.62	0.8152	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			110.41840	114.899	15.63	0.1831	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,404.11840	1,363.699	15.63	0.8169	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			112.69190	117.298	15.60	0.1864	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,386.39190	1,346.098	15.60	0.8136	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			111.54890	116.093	15.62	0.1848	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			140.57070	146.647	15.79	0.1933	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,663.77070	1,624.047	15.79	0.8067	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			139.42970	145.452	15.81	0.1919	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,672.62970	1,632.852	15.81	0.8081	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			141.72200	147.852	15.78	0.1947	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,654.92200	1,615.252	15.78	0.8053	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			371.89100	384.045	14.09	0.3638	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,169.09100	1,136.545	14.09	0.6362	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			369.60900	381.678	14.11	0.3620	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,176.80900	1,144.178	14.11	0.6380	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			374.19390	386.429	14.08	0.3657	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,161.39390	1,128.929	14.08	0.6343	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,044
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.80290		9.73110			0.0000	0.00	0	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.94170		9.86850			0.0000	0.00	0	300
Total CAD/ R Future												0.00	0	1,350
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			86.54380	104.581	15.23	0.3170	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			425.44380	371.681	15.23	0.6830	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			84.44460	102.099	15.26	0.3109	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			433.34460	379.199	15.26	0.6891	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			88.69270	107.120	15.19	0.3232	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			417.59270	364.219	15.19	0.6768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			100.38830	112.408	16.25	0.2108	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,051.88830	990.708	16.25	0.7892	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			99.04840	110.918	16.27	0.2084	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,060.54840	999.218	16.27	0.7916	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			101.74650	113.918	16.23	0.2132	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,043.24650	982.218	16.23	0.7868	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,350
CHF / R	On	19/03/2018	Foreign Exchange Future			13.05920		12.89820			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.32920		13.16350			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.60290		13.43260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.69140		14.53120			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			20.10830	27.838	16.22	0.0838	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,271.90830	1,118.638	16.22	0.9162	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			19.66740	27.199	16.23	0.0821	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,281.46740	1,127.999	16.23	0.9179	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			20.55950	28.492	16.20	0.0855	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,262.35950	1,109.292	16.20	0.9145	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			111.11270	131.982	15.62	0.1957	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,477.61270	1,332.782	15.62	0.8043	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			109.90220	130.795	15.64	0.1941	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,486.40220	1,341.595	15.64	0.8059	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			108.70670	129.619	15.66	0.1925	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,495.20670	1,350.419	15.66	0.8075	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			186.92320	213.683	15.86	0.2295	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,794.32320	1,650.783	15.86	0.7705	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			185.61470	212.190	15.87	0.2281	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,803.01470	1,659.290	15.87	0.7719	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			188.24490	215.186	15.85	0.2309	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,785.64490	1,642.286	15.85	0.7691	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			886.75850	949.108	14.09	0.5280	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,075.55850	977.708	14.09	0.4720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			883.34640	945.418	14.10	0.5264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,082.14640	984.018	14.10	0.4736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			879.94340	941.746	14.11	0.5248	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,088.74340	990.346	14.11	0.4752	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			1.91990		1.89370			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93550		1.90910			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 Future			1.95120		1.92460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99600		1.97020			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			250.12200	348.212	14.71	0.4698	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			613.12200	449.212	14.71	0.5302	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			221.12290	309.963	14.89	0.4313	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			684.12290	510.963	14.89	0.5687	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			282.45050	390.354	14.53	0.5098	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			545.45050	391.354	14.53	0.4902	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			323.31500	392.391	15.36	0.3413	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,432.31500	1,237.391	15.36	0.6587	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			302.57230	367.766	15.48	0.3238	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,511.57230	1,312.766	15.48	0.6762	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			345.48940	418.651	15.24	0.3596	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,354.48940	1,163.651	15.24	0.6404	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,380.08190	2,167.363	16.18	0.7335	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			311.17780	362.291	16.28	0.2562	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,465.17780	2,250.291	16.28	0.7438	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			297.02290	346.064	16.38	0.2462	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,551.02290	2,334.064	16.38	0.7538	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			326.08190	379.363	16.18	0.2665	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,302.63500	1,424.772	14.53	0.5526	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,400.63500	1,264.772	14.53	0.4474	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,263.52800	1,383.010	14.60	0.5410	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,461.52800	1,323.010	14.60	0.4590	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,342.91730	1,467.779	14.47	0.5644	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,340.91730	1,207.779	14.47	0.4356	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			2.04650		2.01950			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08850		2.06050			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.13040		2.10180			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34690		2.31750			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			62.01150	91.220	17.65	0.1440	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,767.01150	1,526.220	17.65	0.8560	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			78.38700	112.709	17.23	0.1740	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,583.38700	1,347.709	17.23	0.8260	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			69.71710	101.366	17.44	0.1584	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,674.71710	1,436.366	17.44	0.8416	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			316.70480	385.094	16.43	0.3038	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,811.70480	1,600.094	16.43	0.6962	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			299.02040	363.564	16.54	0.2897	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,894.02040	1,678.564	16.54	0.7103	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			282.37490	343.249	16.65	0.2761	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,977.37490	1,758.249	16.65	0.7239	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			353.76500	420.343	17.28	0.2572	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,835.76500	2,616.343	17.28	0.7428	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			338.50800	401.832	17.32	0.2480	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,920.50800	2,697.832	17.32	0.7520	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			323.92110	384.098	17.37	0.2390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,005.92110	2,780.098	17.37	0.7610	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			859.02030	750.798	14.36	0.2813	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,547.22310	2,739.459	14.20	0.7388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			772.22310	670.459	14.20	0.2612	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,489.99710	2,678.995	14.28	0.7288	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			814.99710	709.995	14.28	0.2712	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,434.02030	2,619.798	14.36	0.7187	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.55320		1.53170			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.57710		1.55490			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59950		1.57700			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72380		1.70180			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			11.19150	17.425	18.52	0.0433	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,094.19150	1,885.425	18.52	0.9567	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			9.61980	14.876	18.72	0.0373	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,192.61980	1,982.876	18.72	0.9627	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			13.04410	20.430	18.32	0.0501	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,996.04410	1,788.430	18.32	0.9499	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			111.56440	135.353	17.28	0.1617	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,162.56440	1,964.353	17.28	0.8383	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			103.16770	125.221	17.41	0.1509	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,254.16770	2,054.221	17.41	0.8491	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			120.69150	146.356	17.14	0.1732	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,071.69150	1,875.356	17.14	0.8268	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			158.82550	187.490	17.38	0.1701	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,788.82550	2,592.490	17.38	0.8299	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			149.63440	176.817	17.46	0.1617	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,879.63440	2,681.817	17.46	0.8383	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			141.00580	166.782	17.55	0.1536	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,971.00580	2,771.782	17.55	0.8464	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,043.73490	1,128.939	16.08	0.4932	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,625.73490	1,490.940	16.08	0.5068	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,012.54890	1,095.248	16.17	0.4818	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,694.54890	1,557.248	16.17	0.5182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,076.02370	1,163.799	15.98	0.5049	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,558.02370	1,425.799	15.98	0.4951	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			0.11850		0.11670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11770		0.11600			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11720		0.11530			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11620		0.11320			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			1.58080		1.56260			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.60750		1.58870			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63390		1.61460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71290		1.69320			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.86490		8.81110			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.97720		8.92150			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.09010		9.03280			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.77270		9.72450			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			32.44010	37.599	16.71	0.1445	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			671.34010	622.699	16.71	0.8555	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			31.47770	36.495	16.73	0.1409	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			680.37770	631.595	16.73	0.8591	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			33.42960	38.735	16.68	0.1482	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			662.32960	613.835	16.68	0.8518	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			88.53910	94.034	16.56	0.1957	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,007.03910	956.834	16.56	0.8043	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			87.23440	92.729	16.59	0.1933	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,015.73440	965.529	16.59	0.8067	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			89.86320	95.358	16.54	0.1981	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			998.36320	948.158	16.54	0.8019	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			166.05630	175.230	16.18	0.2648	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,063.25630	1,015.131	16.18	0.7352	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			164.41580	173.483	16.20	0.2625	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,071.61580	1,023.383	16.20	0.7375	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			167.71470	176.997	16.16	0.2670	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,054.91470	1,006.897	16.16	0.7330	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			583.22970	602.778	14.72	0.4995	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			778.72970	750.078	14.72	0.5005	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			579.71000	599.140	14.73	0.4972	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			785.21000	756.440	14.73	0.5028	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			586.77190	606.439	14.71	0.5018	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			772.27190	743.739	14.71	0.4982	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			1.26190		1.24840			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27130		1.25760			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27910		1.26540			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36940		1.35660			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
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			516.00000	381.000		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			616.00000	481.000		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			716.00000	581.000		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			624.00000	487.000		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			724.00000	587.000		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			524.00000	387.000		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			1,046.00000	909.000		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			1,146.00000	1,009.000		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			946.00000	809.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			366.00000	494.000		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			266.00000	394.000		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			466.00000	594.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R												0.00	0	0
QUANTO £On	19/03/2018	Foreign Exchange Future			1.41650		1.42280				0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.42170		1.42800				0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.42700		1.43330				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			1.24690		1.24790				0.0000	12,469.00	10	140
QUANTO €On	18/06/2018	Foreign Exchange Future			1.25480		1.25570				0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future			1.26340		1.26440				0.0000	0.00	0	0
Total QUANTO € / \$ Future												12,469.00	10	140
Total QUANTO € / \$												12,469.00	10	140
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07470	0.10925	9.12640				0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90560	0.10925	8.95690				0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74010	0.10925	8.79110				0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call		0.10925	3,168.53570	2,834.614	16.10	0.6227		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.10925	1,204.53570	1,387.614	16.10	0.3773		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.10925	3,104.99230	2,774.889	16.10	0.6152		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.10925	1,240.99230	1,427.889	16.10	0.3848		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.10925	3,232.81980	2,895.104	16.10	0.6302		0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.10925	1,168.81980	1,348.104	16.10	0.3698		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.10925	3,921.63070	3,611.536	16.31	0.5269		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.10925	3,252.63070	3,455.536	16.31	0.4731		0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.10925	5,151.09340	4,813.831	16.41	0.6246		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.10925	2,282.09340	2,457.831	16.41	0.3754		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.10925	5,090.53360	4,755.445	16.41	0.6203		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.10925	2,321.53360	2,499.445	16.41	0.3797		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.10925	5,212.09410	4,872.666	16.41	0.6290		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.10925	2,243.09410	2,416.666	16.41	0.3710		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.10925	5,630.23870	5,308.099	16.78	0.5747		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.10925	3,719.23870	3,907.099	16.78	0.4253		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.10925	5,576.48250	5,256.044	16.78	0.5712		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.10925	3,765.48250	3,955.044	16.78	0.4288		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.10925	5,523.07340	5,204.339	16.78	0.5678		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.10925	3,812.07340	4,003.339	16.78	0.4322		0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On 19/03/2018	Foreign Exchange Future			22,474.69000		22,195.99000				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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.21410		9.12350			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.35380		9.26220			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.49060		9.39880			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.24960		10.17120			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			13.84520	18.386	15.61	0.0818	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			850.34520	764.286	15.61	0.9182	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			13.37210	17.735	15.62	0.0793	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			859.87210	773.635	15.62	0.9207	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			14.33420	19.059	15.59	0.0844	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			840.83420	754.959	15.59	0.9156	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			89.93030	102.571	15.16	0.2168	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			927.73030	848.771	15.16	0.7832	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			88.65710	101.104	15.19	0.2141	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			936.45710	857.304	15.19	0.7859	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			91.22300	104.061	15.14	0.2195	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			919.02300	840.261	15.14	0.7805	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			209.85810	233.140	14.31	0.3454	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			801.05810	732.540	14.31	0.6546	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			207.67350	230.713	14.34	0.3424	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			808.87350	740.113	14.34	0.6576	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			205.51330	228.301	14.36	0.3395	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			816.71330	747.701	14.36	0.6605	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			734.15580	773.321	13.50	0.5955	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			552.95580	513.721	13.50	0.4045	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			729.69230	768.648	13.51	0.5930	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			558.49230	519.048	13.51	0.4070	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			725.25540	764.003	13.52	0.5905	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			564.05540	524.403	13.52	0.4095	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			3.18380		3.15680			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.14070		3.11290			0.0000	0.00	0	2,950
TRY / R	On	17/09/2018	Foreign Exchange Future			3.09770		3.06950			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.07970		3.04110			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,383
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.66020	2.243	15.41	0.0337	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	3.52	Put			364.86020	338.443	15.41	0.9663	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.54640	2.078	15.56	0.0313	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			374.74640	348.278	15.56	0.9687	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.78440	2.423	15.25	0.0364	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			354.98440	328.623	15.25	0.9636	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.64890	6.573	15.23	0.0549	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			551.74890	525.873	15.23	0.9451	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.37250	6.259	15.30	0.0525	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			561.47250	535.559	15.30	0.9475	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.94230	6.904	15.17	0.0575	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			542.04230	516.204	15.17	0.9425	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			41.54030	46.339	13.81	0.2445	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			332.04030	308.639	13.81	0.7555	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			39.95830	44.608	13.86	0.2369	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			340.45830	316.908	13.86	0.7631	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			43.18450	48.138	13.76	0.2524	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			323.68450	300.438	13.76	0.7476	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			66.83770	74.973	15.29	0.2495	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			555.73770	525.273	15.29	0.7505	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			65.42550	73.405	15.32	0.2451	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			564.32550	533.705	15.32	0.7549	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			68.28440	76.578	15.25	0.2540	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			547.18440	516.878	15.25	0.7460	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,383
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21810		1.20860			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20090		1.19120			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18180		1.17220			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												902 017 913.40	70,800	1,496,255
Total Options												371 822.72	1,650	3,604,716
Grand Total:												902,389,736.12	72,450	5,100,971