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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/12/2017 Foreign Exchange Future			12.74800		12.82930			0.0000	0.00	0	0
\$ / R On 21/12/2017 Foreign Exchange Future			12.75010		12.82930			0.0000	0.00	0	221
\$ / R On 22/12/2017 Foreign Exchange Future			12.75010		12.83090			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			12.75560		12.83860			0.0000	0.00	0	916
\$ / R On 28/12/2017 Foreign Exchange Future			12.75670		12.84010			0.0000	0.00	0	0
\$ / R On 29/12/2017 Foreign Exchange Future			12.75780		12.84170			0.0000	0.00	0	1,000
\$ / R On 02/01/2018 Foreign Exchange Future			12.76220		12.85030			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			12.76710		12.85460			0.0000	0.00	0	436
\$ / R On 08/01/2018 Foreign Exchange Future			12.77680		12.86320			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.77930		12.86530			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.78170		12.86750			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.78660		12.87180			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.79400		12.87820			0.0000	0.00	0	574
\$ / R On 16/01/2018 Foreign Exchange Future			12.79640		12.88040			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.80130		12.88460			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.80370		12.88680			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.81690		12.89920			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.82860		12.91100			0.0000	1,771,450,059.60	138,086	140,430
\$ / R On 01/02/2018 Foreign Exchange Future			12.83060		12.91300			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.84030		12.92290			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.84420		12.92690			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2018	Foreign Exchange Future			12.85200		12.93480			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			12.85390		12.93680			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			12.85780		12.94070			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			12.85980		12.94270			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			12.88290		12.96620			0.0000	979,100,400.00	76,000	77,000
\$ / R	On	01/03/2018	Foreign Exchange Future			12.88480		12.96810			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			12.88670		12.97010			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.91150		12.99540			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.91920		13.00310			0.0000	4,925,406,242.40	381,247	947,410
\$ / R	On	29/03/2018	Foreign Exchange Future			12.93850		13.02280			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.98910		13.07410			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.99100		13.07610			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.00070		13.08590			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.01820		13.10370			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.02210		13.10760			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.02800		13.11350			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.02990		13.11550			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.06100		13.14710			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.09600		13.18260			0.0000	605,401,888.00	46,228	173,420
\$ / R	On	29/06/2018	Foreign Exchange Future			13.11730		13.20450			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			13.12310		13.21050			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			13.15780		13.24640			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			13.16550		13.25440			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			13.16750		13.25640			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			13.17900		13.26830			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			13.19250		13.28230			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			13.20410		13.29430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			13.23890		13.33020			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			13.27170		13.36410			0.0000	9,489,265.50	715	4,877
\$ / R	On	28/09/2018	Foreign Exchange Future			13.29240		13.38640			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			13.34270		13.44140			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.35010		13.44960			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.35380		13.45370			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			13.36320		13.46380			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.37800		13.48010			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			13.40970		13.51480			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.43020		13.53720			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.43580		13.54330			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.46910		13.57920			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.55870		13.67410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.62590		13.74520			0.0000	3,406,475.00	250	1,098
\$ / R	On	14/06/2019	Foreign Exchange Future			13.80510		13.93490			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			14.17560		14.32720			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.59650		14.77760			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.70360		14.89200			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.81540		15.01140			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 \$ / R Future												8,294,254,330.50	642,526	1,449,791
\$ / R	On	19/12/2017	Foreign Exchange Option	14.25	Put			0.00000	1,502.000	17.07	1.0000	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	14.25	Call			0.00000	0.000	17.07	0.0000	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			1,112.57600	1,182.000	17.07	1.0000	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			11.87600	0.000	17.07	0.0000	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			1,042.86070	1,090.081	37.81	0.9982	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			32.16070	0.181	37.81	0.0018	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			744.30130	752.491	30.54	0.9798	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			75.20130	2.591	30.54	0.0202	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			5,189.34950	5,269.922	100.00	0.9999	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.24950	0.022	100.00	0.0001	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			890.02150	888.357	22.83	0.9754	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			88.62150	3.957	22.83	0.0246	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Put			473.35270	373.172	17.17	0.8344	0.00	0	100
\$ / R	On	28/12/2017	Foreign Exchange Option	13.10	Call			213.45270	29.872	17.17	0.1656	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Put			822.95880	809.101	21.25	0.9651	0.00	0	0
\$ / R	On	28/12/2017	Foreign Exchange Option	13.56	Call			103.05880	5.801	21.25	0.0349	0.00	0	100
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,972.77940	2,042.363	28.76	0.9990	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			14.47940	0.163	28.76	0.0010	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			1,680.35410	1,742.571	27.00	0.9978	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			22.05410	0.371	27.00	0.0022	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			713.00770	676.668	15.98	0.9468	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			133.30770	8.868	15.98	0.0532	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			1,111.53310	1,136.471	19.40	0.9809	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			66.13310	3.571	19.40	0.0191	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			580.56140	515.055	15.86	0.8317	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			193.76140	41.855	15.86	0.1683	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			531.09710	338.299	13.90	0.7547	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			167.89710	61.499	13.90	0.2453	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,914.06930	1,981.852	23.19	0.9948	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			19.36930	1.152	23.19	0.0052	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,030.77000	2,101.633	23.80	0.9958	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			16.07000	0.933	23.80	0.0042	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			211.62630	53.991	15.84	0.2022	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			546.32630	474.691	15.84	0.7978	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,399.15670	1,442.214	20.32	0.9827	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			46.65670	3.914	20.32	0.0173	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,126.35020	1,143.696	18.87	0.9583	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			78.15020	10.296	18.87	0.0417	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			977.06250	975.458	17.83	0.9281	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			105.26250	19.458	17.83	0.0719	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,302.38850	1,333.302	18.91	0.9707	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			60.58850	7.302	18.91	0.0293	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			151.45540	37.705	17.12	0.1291	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			773.25540	743.705	17.12	0.8709	0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			797.38810	771.424	17.26	0.8733	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			147.78810	37.824	17.26	0.1267	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,140.32520	1,152.323	17.86	0.9494	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			84.92520	13.623	17.86	0.0506	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			90.03030	15.322	17.80	0.0561	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,105.43030	1,114.022	17.80	0.9439	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			977.90080	972.102	17.65	0.9131	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			114.70080	25.802	17.65	0.0869	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,106.32090	1,110.829	18.10	0.9160	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			105.52090	27.729	18.10	0.0840	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,414.20580	1,440.757	18.88	0.9440	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			75.20580	19.357	18.88	0.0560	57,433.11	2,967	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,107.49880	1,109.659	18.07	0.8965	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			118.49880	38.259	18.07	0.1035	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			279.43680	140.029	16.19	0.3136	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			568.43680	511.429	16.19	0.6864	0.00	0	17,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			637.32960	589.073	16.52	0.7284	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			248.32960	117.673	16.52	0.2716	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,193.33540	1,202.839	18.30	0.9131	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			104.33540	31.439	18.30	0.0869	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			220.41980	98.826	16.85	0.2343	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			709.41980	670.226	16.85	0.7657	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			441.67130	276.305	14.92	0.5276	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			330.67130	247.705	14.92	0.4724	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			257.31540	123.988	16.42	0.2837	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			616.31540	565.388	16.42	0.7163	85,439,693.06	151,117	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			263.46750	128.380	16.36	0.2920	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			602.46750	549.780	16.36	0.7080	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			292.83360	150.075	16.06	0.3317	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			541.83360	481.475	16.06	0.6683	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			339.90340	188.675	15.69	0.3936	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			466.90340	398.075	15.69	0.6064	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,887.16530	2,961.896	24.06	0.9927	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			10.16530	2.496	24.06	0.0073	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			536.58040	476.051	16.05	0.6604	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			299.58040	156.651	16.05	0.3396	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			2,618.18990	2,692.011	22.42	0.9919	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			11.18990	2.611	22.42	0.0081	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			570.19590	404.412	14.39	0.6685	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			227.19590	143.812	14.39	0.3315	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,976.88980	3,051.870	24.60	0.9929	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			9.88980	2.471	24.60	0.0071	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,324.65280	2,393.020	21.25	0.9886	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			17.65280	3.620	21.25	0.0114	0.00	0	242
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,025.18150	1,018.413	17.78	0.8586	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			148.08150	58.713	17.78	0.1414	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	06/02/2018	Foreign Exchange Option	13.20	Call			297.10820	160.301	16.15	0.3309	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			574.20820	520.001	16.15	0.6691	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,150.58700	2,213.347	20.51	0.9788	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			27.48700	7.547	20.51	0.0212	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			550.34380	494.408	16.06	0.6460	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			317.24380	178.608	16.06	0.3540	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			142.87460	57.341	17.95	0.1355	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,075.97460	1,073.141	17.95	0.8645	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,109.43290	1,108.623	17.94	0.8624	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			144.23290	60.623	17.94	0.1376	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			171.22360	77.096	17.58	0.1697	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			986.42360	975.096	17.58	0.8303	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,367.49280	1,385.151	18.63	0.9079	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			104.29280	39.052	18.63	0.0921	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,350.06380	1,365.893	18.61	0.9002	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			110.76380	43.693	18.61	0.0998	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,367.76320	1,384.252	18.66	0.9004	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			110.46320	44.052	18.66	0.0996	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,034.17210	1,024.135	17.63	0.8011	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			200.37210	107.035	17.63	0.1989	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,350.47890	1,361.926	18.49	0.8720	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			136.67890	64.826	18.49	0.1280	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			805.11580	777.071	16.94	0.7199	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			273.21580	161.871	16.94	0.2801	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			301.29230	183.520	16.66	0.3111	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			733.19230	698.720	16.66	0.6889	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			734.38380	700.083	16.68	0.6866	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			304.48380	186.783	16.68	0.3134	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,480.64550	1,493.342	18.55	0.8671	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			146.04550	74.842	18.55	0.1329	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			7.53910	3.964	24.68	0.0079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,504.43910	4,584.764	24.68	0.9921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			7.44530	3.909	24.68	0.0078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,514.34530	4,594.709	24.68	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			7.63400	4.020	24.68	0.0080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			614.12410	570.771	16.06	0.5909	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			620.49640	577.621	16.08	0.5944	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,557.59620	1,572.960	18.60	0.8736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			140.69620	72.160	18.60	0.1264	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			934.99040	915.615	17.17	0.7295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			278.09040	174.815	17.17	0.2705	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			417.22410	289.971	16.06	0.4091	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			125.78940	61.513	18.72	0.1102	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			314.82950	204.267	16.85	0.3081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			831.72950	805.067	16.85	0.6919	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			1,010.46320	873.119	13.85	0.8291	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	12.13	Put			137.36320	83.919	13.85	0.1709	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			413.59640	286.821	16.08	0.4056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			184.54110	105.052	18.21	0.1742	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,034.52000	1,022.027	17.47	0.7607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			247.62000	151.227	17.47	0.2393	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			375.58820	254.289	16.36	0.3686	1,271,446.50	5,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			692.48820	655.089	16.36	0.6314	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,662.68940	1,682.313	18.72	0.8898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			164.47670	90.227	18.44	0.1527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,218.59710	1,218.027	17.99	0.8081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			201.69710	117.227	17.99	0.1919	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			263.59140	163.493	17.31	0.2557	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			980.49140	964.293	17.31	0.7443	192,858.62	200	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,301.44110	1,305.852	18.21	0.8258	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,113.37580	1,106.128	17.69	0.7825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,715.84500	1,737.564	18.77	0.8971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			118.94500	56.764	18.77	0.1029	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			965.23850	947.981	17.26	0.7395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			268.33850	167.182	17.26	0.2605	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,411.37670	1,421.027	18.44	0.8473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,185.91130	1,183.310	17.90	0.8006	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			236.80910	143.049	17.58	0.2281	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,073.70910	1,063.849	17.58	0.7719	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			214.67410	126.634	17.83	0.2053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,161.57410	1,157.434	17.83	0.7947	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			226.47580	135.328	17.69	0.2175	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,385.79450	1,394.622	18.41	0.8422	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			579.99810	438.104	15.16	0.5557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			396.89810	338.904	15.16	0.4443	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			218.53540	129.464	17.78	0.2093	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,145.43540	1,140.264	17.78	0.7907	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			209.01130	122.510	17.90	0.1994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			48.91710	15.990	19.91	0.0330	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,259.82230	1,261.762	18.10	0.8172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			192.92230	110.962	18.10	0.1828	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			1,689.21940	1,709.893	18.74	0.8935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			122.31940	59.093	18.74	0.1065	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			168.89450	93.822	18.41	0.1578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			138.09480	70.273	18.62	0.1236	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			99.67650	43.920	18.95	0.0823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,886.57650	1,914.720	18.95	0.9177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			110.40480	50.971	18.85	0.0937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			1,787.30480	1,811.771	18.85	0.9063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			2,615.81710	2,666.790	19.91	0.9670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,368.81000	1,377.086	18.39	0.8388	89,510,583.50	65,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			178.10890	100.566	18.30	0.1676	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,335.00890	1,341.366	18.30	0.8324	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			2,730.83680	2,785.972	20.40	0.9691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			43.93680	15.172	20.40	0.0309	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,574.99480	1,591.073	18.62	0.8764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,627.47280	1,645.685	18.68	0.8846	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			131.79630	65.756	18.67	0.1167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,618.69630	1,636.556	18.67	0.8833	261,848,896.00	160,000	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,645.05850	1,663.978	18.70	0.8872	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			128.15850	63.178	18.70	0.1128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			171.91000	96.286	18.39	0.1612	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			202.64110	145.141	14.27	0.2547	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			995.82550	980.686	17.35	0.7491	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			258.92550	159.886	17.35	0.2509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			1,850.34830	1,877.168	18.92	0.9137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			103.44830	46.368	18.92	0.0863	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			130.57280	64.885	18.68	0.1154	486,639.00	7,500	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			254.34410	156.362	17.40	0.2462	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			1,986.91970	2,018.611	19.06	0.9279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			90.01970	37.812	19.06	0.0721	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			196.38280	113.424	18.05	0.1864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,243.28280	1,244.224	18.05	0.8136	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			845.74110	704.341	14.27	0.7453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			890.19610	867.734	17.04	0.7139	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,032.85630	2,066.114	19.11	0.9321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			85.95630	35.314	19.11	0.0679	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			522.91920	384.464	15.42	0.5069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			459.81920	405.264	15.42	0.4931	2,026,318.00	5,000	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,011.24410	997.162	17.40	0.7538	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			93.41430	39.932	19.02	0.0757	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			409.99790	283.702	16.11	0.4022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			626.89790	584.502	16.11	0.5978	17,535,072.00	30,000	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			715.01630	570.998	14.68	0.6600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			281.91630	221.798	14.68	0.3400	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			293.29610	186.935	17.04	0.2861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			320.44950	208.785	16.80	0.3137	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,078.98350	2,113.777	19.15	0.9361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			82.08350	32.977	19.15	0.0639	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,583.71060	1,600.147	18.63	0.8778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			136.81060	69.347	18.63	0.1222	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,950.31430	1,980.731	19.02	0.9243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			746.94260	713.750	16.55	0.6567	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,321.59150	2,363.851	19.40	0.9536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			64.69150	23.051	19.40	0.0464	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,202.21970	1,200.637	17.94	0.8044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			205.31970	119.837	17.94	0.1956	119,836.80	1,000	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			817.34950	789.585	16.80	0.6863	0.00	0	17,750

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	12.00	Put			107.89250	58.903	13.63	0.1304	0.00	0	226,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,185.98510	3,253.599	22.30	0.9754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			29.08510	12.799	22.30	0.0246	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			819.61650	677.409	14.35	0.7295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			216.51650	158.209	14.35	0.2705	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			350.04260	232.950	16.55	0.3433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			646.27670	605.347	16.18	0.6081	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			222.46960	132.363	17.74	0.2133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,129.36960	1,123.163	17.74	0.7867	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			174.97980	98.401	18.35	0.1644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,351.87980	1,359.201	18.35	0.8356	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,110.99250	978.103	13.63	0.8696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			41.64910	14.801	20.64	0.0299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,030.31330	3,094.282	21.65	0.9736	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			33.41330	13.482	21.65	0.0264	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,548.97980	2,597.328	19.63	0.9656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			52.07980	16.528	19.63	0.0344	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			399.37670	274.547	16.18	0.3919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			733.16840	698.911	16.51	0.6505	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			467.12930	334.087	15.74	0.4564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			534.02930	484.887	15.74	0.5436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			756.82500	613.229	14.54	0.6889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			253.72500	194.029	14.54	0.3111	717,907.30	3,700	26,200
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,788.54910	2,845.601	20.64	0.9701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			53.98380	17.472	19.59	0.0362	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,996.09180	2,028.099	19.07	0.9287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			89.19180	37.298	19.07	0.0713	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,181.09100	2,219.151	19.26	0.9441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			74.19100	28.351	19.26	0.0559	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			356.26840	238.111	16.51	0.3495	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,494.53400	4,574.820	24.68	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			679.14510	640.723	16.31	0.6249	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			382.24510	259.923	16.31	0.3751	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			496.18800	360.396	15.56	0.4832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			493.08800	441.196	15.56	0.5168	6,617,944.50	15,000	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,510.88380	2,558.272	19.59	0.9638	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,712.70880	1,733.773	18.85	0.8800	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			135.50880	72.273	18.85	0.1200	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,442.49360	1,448.871	18.19	0.7994	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			226.59360	147.971	18.19	0.2006	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,056.21670	2,085.831	19.21	0.8873	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			132.31670	76.831	19.21	0.1127	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,805.61290	2,855.730	20.36	0.9424	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			71.71290	36.730	20.36	0.0576	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			2,659.59310	2,705.100	20.07	0.9308	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			85.49310	45.801	20.07	0.0692	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,261.12890	2,296.370	19.47	0.9020	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			117.02890	67.070	19.47	0.0980	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,053.77010	1,040.278	17.15	0.7009	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			339.67010	240.978	17.15	0.2991	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,623.16910	2,666.591	19.95	0.9212	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			96.86910	54.791	19.95	0.0788	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			401.08660	354.659	15.07	0.3907	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			764.78660	632.859	15.07	0.6093	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			344.68850	247.704	17.21	0.2972	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,100.98850	1,089.504	17.21	0.7028	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,532.01620	1,539.430	18.20	0.7956	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			239.61620	161.530	18.20	0.2044	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,613.82470	1,624.466	18.30	0.8070	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			227.32470	152.466	18.30	0.1930	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			772.62420	641.214	15.06	0.6080	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			409.12420	363.214	15.06	0.3920	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,740.03600	2,784.078	19.97	0.9257	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			93.53600	52.078	19.97	0.0743	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,448.37520	1,452.660	18.00	0.7755	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			263.87520	182.560	18.00	0.2245	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,845.96490	2,887.719	19.85	0.9210	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			103.06490	58.719	19.85	0.0790	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,420.95890	2,456.350	19.47	0.8881	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			138.05890	87.350	19.47	0.1119	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,060.90210	1,046.694	16.97	0.6660	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			408.00210	307.695	16.97	0.3340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			717.73200	594.560	15.56	0.5346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			585.13200	548.560	15.56	0.4654	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,292.94620	3,337.082	20.33	0.9320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			95.54620	53.082	20.33	0.0680	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			740.68560	616.549	15.48	0.5485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			558.08560	520.549	15.48	0.4515	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,123.86790	2,148.105	18.87	0.8438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			196.46790	134.105	18.87	0.1562	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			494.47940	387.937	16.59	0.3859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			951.87940	931.937	16.59	0.6141	131,459,061.43	141,060	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,150.17900	2,175.214	18.91	0.8468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			192.77900	131.214	18.91	0.1532	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,007.31280	878.394	14.69	0.6922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			324.71280	282.394	14.69	0.3078	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,218.27900	2,124.025	15.22	0.9536	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			35.67900	28.024	15.22	0.0464	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			476.06040	371.485	16.69	0.3727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			993.46040	975.485	16.69	0.6273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,353.60530	1,226.704	14.15	0.8230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			171.00530	130.704	14.15	0.1770	15,292,356.30	117,000	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	18/06/2018	Foreign Exchange Option	12.96	Call			759.52030	634.663	15.42	0.5598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			536.92030	498.663	15.42	0.4402	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,764.96630	1,655.256	14.43	0.9083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			82.36630	59.256	14.43	0.0917	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			865.39160	737.676	15.08	0.6199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			432.79160	391.676	15.08	0.3801	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,471.33940	2,505.356	19.38	0.8783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			153.93940	101.356	19.38	0.1217	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,780.94290	1,793.901	18.34	0.7982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			253.54290	179.901	18.34	0.2018	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			613.05660	496.194	15.99	0.4677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			730.45660	700.194	15.99	0.5323	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,865.19260	1,881.075	18.47	0.8107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			237.79260	167.075	18.47	0.1893	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			665.32120	545.081	15.76	0.5019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			652.72120	619.081	15.76	0.4981	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,071.37530	941.256	14.56	0.7204	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			288.77530	245.255	14.56	0.2796	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,426.76770	3,471.932	20.47	0.9381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			89.36770	47.932	20.47	0.0619	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,398.04620	3,442.989	20.44	0.9368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			90.64620	48.989	20.44	0.0632	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			644.74080	525.751	15.85	0.4886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			682.14080	649.751	15.85	0.5114	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,498.51440	2,533.228	19.42	0.8806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			151.11440	99.228	19.42	0.1194	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			554.13020	441.907	16.27	0.4278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			831.53020	805.907	16.27	0.5722	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,083.86000	3,126.414	20.11	0.9213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			106.46000	62.414	20.11	0.0787	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			547.16360	435.552	16.31	0.4230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			844.56360	819.552	16.31	0.5770	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,252.88150	4,307.808	21.01	0.9670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			55.48150	23.808	21.01	0.0330	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			394.68980	299.779	17.22	0.3122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,212.08980	1,203.779	17.22	0.6878	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,408.16510	2,440.522	19.29	0.8728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			160.76510	106.522	19.29	0.1272	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			438.62100	338.370	16.92	0.3453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,086.02100	1,072.370	16.92	0.6547	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,321.57570	3,365.930	20.36	0.9334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			94.17570	51.929	20.36	0.0666	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			371.06400	279.321	17.40	0.2941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,288.46400	1,283.321	17.40	0.7059	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			435.89780	335.959	16.94	0.3433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,093.29780	1,079.959	16.94	0.6567	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		3,889.30200	3,938.016	20.96	0.9549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		71.90200	34.016	20.96	0.0451	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,157.36290	4,210.266	21.01	0.9641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		59.96290	26.266	21.01	0.0359	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		1,172.41580	1,042.717	14.40	0.7609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		239.81580	196.717	14.40	0.2391	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		461.24230	358.332	16.78	0.3619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,028.64230	1,012.332	16.78	0.6381	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,090.69600	4,142.125	21.01	0.9618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		63.29600	28.125	21.01	0.0382	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		338.46130	251.446	17.67	0.2688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,405.86130	1,405.446	17.67	0.7312	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		1,165.49770	1,035.738	14.41	0.7582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		242.89770	199.738	14.41	0.2418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		419.93270	321.870	17.05	0.3313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,137.33270	1,125.870	17.05	0.6687	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		3,551.50650	3,597.634	20.61	0.9432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		84.10650	43.634	20.61	0.0568	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		444.12100	343.247	16.89	0.3494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,071.52100	1,057.247	16.89	0.6506	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		3,811.86260	3,859.989	20.88	0.9524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		74.46260	35.989	20.88	0.0476	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		1,632.10420	1,639.658	18.11	0.7737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		284.70420	205.658	18.11	0.2263	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		540.28330	429.289	16.34	0.4182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		857.68330	833.289	16.34	0.5818	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		446.89810	345.716	16.87	0.3514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,064.29810	1,049.716	16.87	0.6486	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		2,291.73550	2,320.899	19.12	0.8617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		174.33550	116.899	19.12	0.1383	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		1,264.68290	1,136.129	14.27	0.7941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		202.08290	160.129	14.27	0.2059	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		2,736.29600	2,776.286	19.74	0.8991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		128.89600	82.286	19.74	0.1009	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		652.89840	533.402	15.82	0.4939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		670.29840	637.402	15.82	0.5061	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		2,220.70700	2,247.833	19.01	0.8544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		183.30700	123.833	19.01	0.1456	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		1,138.08140	1,008.134	14.46	0.7476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		255.48140	212.133	14.46	0.2524	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		43.13910	17.310	21.01	0.0249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,560.53910	4,621.310	21.01	0.9751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		42.79810	17.136	21.01	0.0246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,570.19810	4,631.136	21.01	0.9754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		43.48260	17.485	21.01	0.0251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,550.88260	4,611.485	21.01	0.9749	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,017.07710	3,059.950	20.14	0.9082	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			121.57710	77.250	20.14	0.0918	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,572.98330	2,608.245	19.50	0.8778	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			157.48330	105.545	19.50	0.1222	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,068.05830	1,052.889	16.85	0.6383	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			472.55830	370.189	16.85	0.3617	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,199.09000	1,189.440	17.13	0.6709	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			429.59000	332.540	17.13	0.3291	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,072.77360	1,056.665	16.77	0.6209	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			519.17360	414.465	16.77	0.3791	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,645.36370	2,679.370	19.43	0.8662	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			179.76370	124.870	19.43	0.1338	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			367.79850	281.982	17.85	0.2718	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,563.39850	1,566.482	17.85	0.7282	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,845.52620	2,884.512	19.75	0.8809	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			159.92620	110.012	19.75	0.1191	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,359.66370	1,355.166	17.41	0.6883	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			424.06370	330.666	17.41	0.3117	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,437.17100	1,435.514	17.58	0.7033	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			403.57100	313.014	17.58	0.2967	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,194.28830	3,237.678	20.32	0.8968	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			142.58830	96.678	20.32	0.1032	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,730.72740	2,766.185	19.53	0.8681	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			179.02740	125.185	19.53	0.1319	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,074.68160	1,058.085	16.72	0.6125	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			542.98160	437.085	16.72	0.3875	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,255.44240	1,123.237	14.50	0.7424	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			540.18710	435.366	16.80	0.3811	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,117.88710	1,102.866	16.80	0.6189	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,057.29470	3,097.394	20.02	0.8853	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			159.59470	109.894	20.02	0.1147	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			293.14240	250.737	14.50	0.2576	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,696.63340	1,701.037	17.96	0.7361	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			370.93340	285.137	17.96	0.2639	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,399.15090	3,443.378	20.47	0.8899	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			159.35090	112.278	20.47	0.1101	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,915.93200	2,952.887	19.65	0.8622	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			196.13200	141.787	19.65	0.1378	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,080.64480	1,062.523	16.63	0.5907	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			610.84480	501.423	16.63	0.4093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,042.38030	912.500	15.15	0.6226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			528.28030	490.800	15.15	0.3774	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,403.44370	2,308.291	13.90	0.9478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			39.34370	36.592	13.90	0.0522	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,110.98190	2,125.338	18.41	0.7731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			335.08190	257.038	18.41	0.2269	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	12.50	Call			1,242.75390	1,108.000	14.68	0.7041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			378.65390	336.300	14.68	0.2959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,985.26300	3,021.860	19.68	0.8569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			209.36300	153.560	19.68	0.1431	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,830.42370	2,863.840	19.41	0.8463	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			224.52370	165.540	19.41	0.1537	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,893.75890	2,928.757	19.52	0.8508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			217.85890	160.457	19.52	0.1492	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			986.90510	858.375	15.32	0.5971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			582.80510	546.675	15.32	0.4029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			983.78020	960.993	16.34	0.5512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			697.88020	582.693	16.34	0.4488	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			670.32230	557.094	16.46	0.4333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,036.22230	1,015.394	16.46	0.5667	5,076,969.00	5,000	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,175.52720	1,041.547	14.79	0.6788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			421.42720	379.847	14.79	0.3212	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			807.75800	686.078	15.92	0.5082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			803.65800	774.378	15.92	0.4918	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,930.30440	2,965.949	19.59	0.8533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			214.40440	157.649	19.59	0.1467	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,151.76620	1,018.971	14.85	0.6694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			437.66620	397.271	14.85	0.3306	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			853.63570	729.952	15.76	0.5319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			739.53570	708.252	15.76	0.4681	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,123.35800	3,162.254	19.92	0.8656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			197.45800	143.954	19.92	0.1344	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,807.30990	3,855.845	21.08	0.8990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			151.40990	107.545	21.08	0.1010	268,861.75	2,500	545
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			383.26800	298.636	18.10	0.2580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,889.16800	1,896.936	18.10	0.7420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			387.12390	301.997	18.08	0.2604	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,873.02390	1,880.297	18.08	0.7396	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,768.11740	1,647.829	14.09	0.8559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			154.01740	126.129	14.09	0.1441	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			385.19070	300.313	18.09	0.2592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,881.09070	1,888.613	18.09	0.7408	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,586.98380	3,634.025	20.64	0.8844	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			173.38380	126.425	20.64	0.1156	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,075.85620	3,115.080	19.78	0.8569	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			212.25620	157.480	19.78	0.1431	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,085.07930	1,066.285	16.55	0.5731	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			671.47930	558.685	16.55	0.4269	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,580.80690	1,580.208	17.45	0.6673	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			532.20690	432.908	17.45	0.3327	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,028.41320	2,040.549	18.13	0.7364	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			418.01320	330.649	18.13	0.2636	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	31/10/2018	Foreign Exchange Option	17.02	Put			3,759.76510	3,810.851	20.74	0.8770	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			193.46510	144.651	20.74	0.1230	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,249.34000	3,292.309	19.90	0.8508	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			233.04000	176.109	19.90	0.1492	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,088.68470	1,070.644	16.46	0.5549	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			742.38470	624.444	16.46	0.4451	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,128.45230	1,111.817	16.52	0.5629	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,558.83390	3,606.960	20.39	0.8654	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			212.63390	160.160	20.39	0.1346	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			205.78200	174.196	14.09	0.1727	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,769.58200	1,637.396	14.09	0.8273	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			732.25230	615.017	16.52	0.4371	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,863.88590	1,871.201	17.85	0.7038	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			483.98590	389.201	17.85	0.2962	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,001.33630	4,055.666	20.92	0.8752	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			206.13630	155.366	20.92	0.1248	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,434.34420	3,479.948	20.02	0.8481	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			249.14420	189.648	20.02	0.1519	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,091.73200	1,074.170	16.39	0.5398	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			806.53200	683.870	16.39	0.4602	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,530.89010	2,556.365	18.63	0.7739	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			378.09010	296.565	18.63	0.2261	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			997.45200	976.784	16.16	0.5086	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			884.65200	756.984	16.16	0.4914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			493.57590	397.788	17.96	0.2897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,020.27590	2,031.989	17.96	0.7103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			491.52430	395.963	17.97	0.2886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,028.22430	2,040.163	17.97	0.7114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,920.63650	3,973.908	20.68	0.8668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			223.93650	169.708	20.68	0.1332	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,195.98920	1,054.953	15.21	0.6233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			612.68920	579.153	15.21	0.3767	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			489.47750	394.142	17.98	0.2875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,036.17750	2,048.342	17.98	0.7125	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,226.34400	4,279.840	21.10	0.8718	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			225.54400	168.940	21.10	0.1282	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,621.17330	3,669.381	20.27	0.8431	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			270.37330	208.481	20.27	0.1569	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,097.28400	1,079.821	16.39	0.5249	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			876.48400	748.921	16.39	0.4751	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,036.35610	2,047.466	18.14	0.6755	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			610.45610	506.167	18.14	0.3245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			630.81800	525.561	18.41	0.3210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,195.61800	2,209.661	18.41	0.6790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			974.70610	843.159	16.94	0.4730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,279.50610	1,267.259	16.94	0.5270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			628.67520	523.623	18.42	0.3200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,203.47520	2,217.723	18.42	0.6800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			626.54670	521.694	18.43	0.3190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,211.34670	2,225.794	18.43	0.6810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,064.30570	928.143	17.46	0.4660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,509.40570	1,503.043	17.46	0.5340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,070.94950	934.378	17.44	0.4684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,496.04950	1,489.278	17.44	0.5316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,067.61830	931.254	17.45	0.4672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,502.71830	1,496.154	17.45	0.5328	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,025.68000	892.682	18.83	0.3893	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,518.48000	2,537.082	18.83	0.6107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,030.50600	897.128	18.81	0.3909	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,503.30600	2,521.528	18.81	0.6091	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,091.70860	6,161.911	21.80	0.8334	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			418.90860	337.511	21.80	0.1666	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,028.08540	894.898	18.82	0.3901	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,510.88540	2,529.298	18.82	0.6099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,984.95200	1,987.697	18.15	0.4958	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,599.19100	1,421.021	18.15	0.5033	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,991.59100	1,994.521	18.15	0.4967	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,595.82950	1,417.853	18.16	0.5024	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,998.22950	2,001.353	18.16	0.4976	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,602.55200	1,424.197	18.15	0.5042	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,111.95950	2,118.193	18.29	0.5010	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,633.95950	1,451.793	18.29	0.4990	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,742.78330	1,551.687	18.25	0.5126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,091.38330	2,096.287	18.25	0.4874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,749.59030	1,558.114	18.23	0.5142	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,078.19030	2,082.714	18.23	0.4858	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,746.18270	1,554.891	18.24	0.5134	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,084.78270	2,089.491	18.24	0.4866	0.00	0	0
Total \$ / R Option												617,921,876.87	712,044	3,800,829
Total \$ / R												8,912,176,207.37	1,354,570	5,250,620
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.91920		13.00310			0.0000	129,192.00	10	419
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.09600		13.18260			0.0000	0.00	0	86
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.27170		13.36410			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.43580		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.80510		13.93410			0.0000	0.00	0	0
Total \$ / R MAXI Future												129,192.00	10	505
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			26,341.03980	16,349.314	17.31	0.2557	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			98,031.03980	96,429.314	17.31	0.7443	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			26,106.76400	16,167.925	17.33	0.2533	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	19/03/2018	Foreign Exchange Option	13.73	Put		98,796.76400	97,247.925	17.33	0.7467		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		26,577.17070	16,532.576	17.29	0.2581		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		97,267.17070	95,612.576	17.29	0.7419		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		41,199.97200	31,506.500	17.10	0.3255		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		115,939.97200	114,906.500	17.10	0.6745		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		40,945.03040	31,283.121	17.12	0.3235		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		116,685.03040	115,683.121	17.12	0.6765		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		41,456.25240	31,731.594	17.08	0.3274		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		115,196.25240	114,131.593	17.08	0.6726		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		58,230.52290	47,687.907	16.88	0.3826		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		122,820.52290	121,517.907	16.88	0.6174		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		57,944.60710	47,427.661	16.89	0.3808		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		123,534.60710	122,257.661	16.89	0.6192		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		58,518.43200	47,949.298	16.86	0.3843		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		122,108.43200	120,779.298	16.86	0.6157		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		13,209.53970	214,725.957	18.11	0.7256		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		12,047.72140	37,648.684	18.09	0.2765		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		12,047.72140	213,068.684	18.09	0.7235		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		11,622.11380	37,476.655	18.10	0.2754		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		12,622.11380	213,896.654	18.10	0.7246		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		11,209.53970	37,305.957	18.11	0.2744		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		106,698.83970	93,125.442	17.45	0.4672		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		150,288.83970	149,615.442	17.45	0.5328		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		106,367.67530	92,814.263	17.46	0.4660		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		150,957.67530	150,304.263	17.46	0.5340		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		107,031.86370	93,437.833	17.44	0.4684		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		149,621.86370	148,927.833	17.44	0.5316		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												129,192.00	10	505
£ / R	On	31/01/2018	Foreign Exchange Future			17.18310	17.36510		0.0000		0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			17.27400	17.45740		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			17.31720	17.50170		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			17.32970	17.51420		0.0000		111,291,333.40	6,422	210,488	
£ / R	On	18/06/2018	Foreign Exchange Future			17.62640	17.81590		0.0000		0.00	0	7,360	
£ / R	On	17/09/2018	Foreign Exchange Future			17.92480	18.12350		0.0000		0.00	0	4,164	
£ / R	On	14/06/2019	Foreign Exchange Future			18.84770	18.84030		0.0000		0.00	0	0	
Total £ / R Future												111,291,333.40	6,422	222,077
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		1,670.93350	1,758.108	18.28	0.9325	0.00	0	0	
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		126.03350	31.208	18.28	0.0675	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		164.96290	71.533	18.80	0.1069	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		1,937.56290	2,027.533	18.80	0.8931	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		1,779.43310	1,852.332	18.45	0.8461	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		231.13310	119.532	18.45	0.1539	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	17.22	Call			830.14810	608.902	16.14	0.5475	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			535.94810	499.202	16.14	0.4525	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			824.91150	604.019	16.15	0.5446	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			540.71150	504.319	16.15	0.4554	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			835.40890	613.813	16.14	0.5504	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			531.20890	494.113	16.14	0.4496	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,736.21490	1,804.659	18.32	0.8330	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			250.41490	134.359	18.32	0.1670	0.00	0	1,500
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			951.54040	723.792	15.98	0.6109	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			437.34040	394.092	15.98	0.3891	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,732.66800	2,852.230	19.03	0.9386	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			106.86800	41.930	19.03	0.0614	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			893.99190	710.218	16.84	0.4719	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			978.09190	983.818	16.84	0.5281	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			889.80100	706.383	16.85	0.4700	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			983.90100	989.983	16.85	0.5300	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			898.19980	714.072	16.83	0.4737	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			972.29980	977.672	16.83	0.5263	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			1,079.40770	881.051	16.55	0.5478	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			763.50770	754.651	16.55	0.4522	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,850.54440	2,948.248	18.94	0.8483	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			266.44440	174.648	18.94	0.1517	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,069.37660	881.273	16.71	0.4775	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,205.87660	1,216.473	16.71	0.5225	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,077.60000	888.906	16.70	0.4805	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,194.10000	1,204.106	16.70	0.5195	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,073.48130	885.085	16.70	0.4790	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,199.98130	1,210.285	16.70	0.5210	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,687.29560	1,598.666	16.41	0.5617	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,486.99560	1,390.966	16.41	0.4383	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,696.13690	1,607.554	16.40	0.5639	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,475.83690	1,379.854	16.40	0.4361	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,691.70650	1,603.105	16.40	0.5628	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,481.40650	1,385.405	16.40	0.4372	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												111,291,333.40	6,422	225,577
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11516		0.11626			0.0000	0.00	0	195
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11736		0.11850			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11964		0.12083			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13031		0.13206			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			348.58130	297.782	21.62	0.3707	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			722.78130	781.982	21.62	0.6293	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	0.13	Call			137.11430	112.288	23.64	0.1650	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,511.31430	1,596.488	23.64	0.8350	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			831.63280	744.509	19.71	0.6975	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			205.83280	228.709	19.71	0.3025	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			337.06020	294.827	22.11	0.2812	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,487.56020	1,558.927	22.11	0.7188	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			209.80450	181.092	24.73	0.1773	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,360.30450	2,445.192	24.73	0.8227	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			624.89340	558.207	20.48	0.4672	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			775.39340	822.307	20.48	0.5328	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			917.40000	1,036.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,917.40000	2,036.300		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			82.60000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	36.300		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,488.72770	1,376.161	21.56	0.5559	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,282.32770	1,344.661	21.56	0.4441	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,132.08300	1,039.972	22.51	0.4506	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,925.68300	2,008.472	22.51	0.5494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,945.77890	1,816.951	20.33	0.6761	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			739.37890	785.451	20.33	0.3239	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	195
€ / R	On	27/12/2017	Foreign Exchange Future			15.07030		15.16560			0.0000	0.00	0	800
€ / R	On	30/01/2018	Foreign Exchange Future			15.19480		15.29410			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.20950		15.30900			0.0000	2,266,215,500.00	149,000	149,030
€ / R	On	15/02/2018	Foreign Exchange Future			15.25750		15.35800			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.29880		15.40000			0.0000	1,376,892,000.00	90,000	90,000
€ / R	On	15/03/2018	Foreign Exchange Future			15.34610		15.44820			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.35890		15.46100			0.0000	2,390,889,245.20	155,668	226,463
€ / R	On	29/03/2018	Foreign Exchange Future			15.39220		15.49510			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.66280		15.77000			0.0000	27,409,900.00	1,750	8,115
€ / R	On	17/09/2018	Foreign Exchange Future			15.97470		16.08760			0.0000	0.00	0	5,392
€ / R	On	14/12/2018	Foreign Exchange Future			16.27610		16.40700			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			16.95260		17.11320			0.0000	0.00	0	0
Total € / R Future												6,061,406,645.20	396,418	481,838
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			596.37290	562.202	16.71	0.9245	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			141.97290	12.502	16.71	0.0755	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			891.65020	883.824	16.10	0.8207	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			185.75020	78.624	16.10	0.1793	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			732.85280	707.496	15.64	0.7526	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			241.85280	116.996	15.64	0.2474	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,297.88840	1,323.483	16.85	0.9161	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			106.88840	32.983	16.85	0.0839	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			940.41670	932.037	16.13	0.7807	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			228.41670	119.537	16.13	0.2193	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,210.38300	1,218.798	16.77	0.8189	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			200.38300	107.598	16.77	0.1811	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,711.48020	1,743.775	17.81	0.8744	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			149.68020	79.875	17.81	0.1256	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			262.61810	163.246	16.72	0.2294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,191.61810	1,194.346	16.72	0.7706	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,278.98200	1,287.357	16.92	0.7913	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			239.98200	146.257	16.92	0.2087	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			65.98510	35.119	13.28	0.0753	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,526.98510	1,394.019	13.28	0.9247	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,698.42500	1,728.842	17.73	0.8663	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			159.42500	87.742	17.73	0.1337	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			878.13500	717.924	13.87	0.6998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			267.13500	209.024	13.87	0.3002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			758.66540	599.205	14.18	0.6269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			347.66540	290.305	14.18	0.3731	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			730.77930	571.991	14.26	0.6085	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			369.77930	313.091	14.26	0.3915	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			871.86120	711.611	13.88	0.6962	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			270.86120	212.711	13.88	0.3038	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			865.61640	705.338	13.90	0.6926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			274.61640	216.438	13.90	0.3074	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			1,868.19380	1,902.410	17.76	0.8759	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			153.29380	84.610	17.76	0.1241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			604.34760	566.249	14.62	0.4417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			874.09910	728.292	14.59	0.5633	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			594.09910	555.492	14.59	0.4367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			885.28130	863.428	15.33	0.5570	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			5,882.60230	5,973.179	18.83	0.9911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			22.60230	5.979	18.83	0.0089	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			869.21180	723.658	14.60	0.5608	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			599.21180	560.858	14.60	0.4392	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			864.34760	719.049	14.62	0.5583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,180.32540	1,175.227	16.00	0.6456	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			2,989.68190	3,048.826	18.77	0.8922	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			149.68190	101.626	18.77	0.1078	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,678.02970	1,524.216	13.18	0.8566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			158.02970	111.416	13.18	0.1434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			655.28130	526.228	15.33	0.4430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			478.41600	434.762	14.27	0.3760	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,831.26560	4,904.926	18.83	0.9762	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			51.26560	17.726	18.83	0.0238	0.00	0	54,507

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	13.97	Call			1,915.16740	1,767.812	13.33	0.8971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			115.16740	75.012	13.33	0.1029	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			510.32540	398.027	16.00	0.3544	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			2,109.71210	1,972.787	13.83	0.9172	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			89.71210	59.987	13.83	0.0828	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			998.41600	847.561	14.27	0.6240	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			951.45280	812.034	14.99	0.5209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			863.85280	837.334	14.99	0.4791	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,655.61570	5,735.093	21.84	0.9349	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			578.77960	471.844	16.37	0.3390	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,593.72020	1,599.383	16.36	0.6596	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			780.15020	749.949	14.81	0.4502	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,690.11990	3,752.757	19.56	0.8675	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			217.71990	167.457	19.56	0.1325	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,028.18790	1,878.408	13.56	0.8496	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			190.58790	153.708	13.56	0.1504	0.00	0	166,283
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			113.21570	79.794	21.84	0.0651	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,017.75020	874.649	14.81	0.5498	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,601.17960	1,607.144	16.37	0.6610	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			576.25120	469.611	16.38	0.3377	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,608.65120	1,614.911	16.38	0.6623	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			581.32020	474.083	16.36	0.3404	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			613.30280	506.616	16.77	0.3152	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,086.30280	2,110.516	16.77	0.6848	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			611.09040	504.666	16.78	0.3142	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,094.09040	2,118.566	16.78	0.6858	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			608.89310	502.731	16.79	0.3131	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,101.89310	2,126.631	16.79	0.6869	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,513.04890	1,348.559	15.98	0.5475	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,279.84890	1,275.959	15.98	0.4525	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,521.19150	1,356.216	15.96	0.5499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,267.99150	1,263.616	15.96	0.4501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,517.11400	1,352.381	15.97	0.5487	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,273.91400	1,269.781	15.97	0.4513	0.00	0	0
Total € / R Option												0.00	0	1,207,289
Total € / R												6,061,406,645.20	396,418	1,689,127
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			9.76530		9.84540			0.0000	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Future			9.79490		9.87560			0.0000	0.00	0	5
AUS\$ / R	On	28/02/2018	Foreign Exchange Future			9.86100		9.94060			0.0000	0.00	0	46
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			9.88790		9.96770			0.0000	4,400,115.50	445	11,838
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.02140		10.10340			0.0000	26,757,138.00	2,670	5,012
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			10.15580		10.24220			0.0000	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.27920		10.37880			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.56160		10.67400			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 AU\$ / R Future												31,157,253.50	3,115	27,713
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			158.99420	22.045	16.73	0.1720	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			313.59420	256.745	16.73	0.8280	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			155.53050	20.924	16.87	0.1639	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			320.13050	265.625	16.87	0.8361	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			162.52080	23.232	16.60	0.1804	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			307.12080	247.932	16.60	0.8196	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			850.96330	892.467	17.83	0.9608	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			46.56330	7.367	17.83	0.0392	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			739.65980	752.452	15.86	0.8239	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			130.25980	63.452	15.86	0.1761	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			334.17170	232.982	14.28	0.4564	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			356.47170	335.082	14.28	0.5436	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			329.93460	229.250	14.31	0.4510	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			362.23460	341.350	14.31	0.5490	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			325.74330	225.574	14.33	0.4456	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			368.04330	347.674	14.33	0.5544	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			716.97520	723.948	15.16	0.6527	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			316.43390	240.623	15.12	0.3535	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			703.03390	709.223	15.12	0.6465	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			313.38930	237.949	15.14	0.3504	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			709.98930	716.549	15.14	0.6496	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			310.37520	235.348	15.16	0.3473	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,159.30790	1,181.315	15.72	0.7259	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			279.39900	215.306	15.74	0.2722	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,167.19900	1,189.506	15.74	0.7278	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			283.63700	218.944	15.71	0.2761	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,151.43700	1,173.144	15.71	0.7239	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			281.50790	217.115	15.72	0.2741	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			311.88320	243.440	15.79	0.2675	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,403.08320	1,434.240	15.79	0.7325	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			309.82570	241.652	15.81	0.2659	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,411.02570	1,442.451	15.81	0.7341	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			307.77870	239.877	15.82	0.2642	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,418.97870	1,450.677	15.82	0.7358	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			656.25910	556.562	14.44	0.4431	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			982.25910	994.962	14.44	0.5569	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			652.78480	553.347	14.45	0.4411	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			988.78480	1,001.746	14.45	0.5589	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			649.32880	550.145	14.46	0.4392	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			995.32880	1,008.545	14.46	0.5608	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												31,157,253.50	3,115	27,713

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	19/03/2018	Foreign Exchange Future			10.03590		10.13440			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.18390		10.28560			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	250
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			387.64070	270.189	14.41	0.4954	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			323.24070	304.289	14.41	0.5046	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			382.85710	266.059	14.44	0.4899	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			328.45710	310.159	14.44	0.5101	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			392.46810	274.377	14.38	0.5009	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			318.06810	298.477	14.38	0.4991	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			292.06600	213.403	15.73	0.3115	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			826.46600	849.503	15.73	0.6885	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			289.40040	211.160	15.75	0.3088	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			833.80040	857.260	15.75	0.6912	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			294.75590	215.673	15.71	0.3142	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			819.15590	841.773	15.71	0.6858	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			13.18850		13.28550			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.46630		13.56550			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.74930		13.85630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.90890		15.07400			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			225.78930	126.080	16.77	0.2108	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,090.28930	1,087.580	16.77	0.7892	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			223.70280	124.611	16.79	0.2087	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,098.20280	1,096.111	16.79	0.7913	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			227.89490	127.568	16.75	0.2130	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,082.39490	1,079.068	16.75	0.7870	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			356.54300	254.008	16.61	0.2771	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,321.04300	1,317.708	16.61	0.7229	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			354.31320	252.225	16.63	0.2754	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,328.81320	1,325.925	16.63	0.7246	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			352.10170	250.456	16.65	0.2737	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,336.60170	1,334.156	16.65	0.7263	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,183.70000	1,290.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,193.70000	1,300.700		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,173.70000	1,280.700		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,002.33160	1,015.887	15.26	0.4387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,344.90250	1,192.846	15.24	0.5642	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			990.90250	1,003.946	15.24	0.4358	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,340.60950	1,188.809	15.25	0.5627	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			996.60950	1,009.909	15.25	0.4373	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,336.33160	1,184.787	15.26	0.5613	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			1.94600		1.95600			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.96160		1.97180			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97730		1.98820			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02680		2.04210			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			848.10520	654.124	14.86	0.5591	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			588.10520	494.124	14.86	0.4409	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			798.53860	606.254	14.96	0.5314	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			638.53860	546.254	14.96	0.4686	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			899.98620	704.863	14.77	0.5871	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			539.98620	444.863	14.77	0.4129	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			772.35640	622.870	15.82	0.4178	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,254.35640	1,206.870	15.82	0.5822	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			737.75200	591.065	15.91	0.4014	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,319.75200	1,275.065	15.91	0.5986	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			808.43780	656.266	15.73	0.4346	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,190.43780	1,140.266	15.73	0.5654	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,418.00000	1,527.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,518.00000	1,627.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,618.00000	1,727.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,962.10310	1,763.799	15.61	0.5863	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,341.10310	1,295.799	15.61	0.4137	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,915.39430	1,718.363	15.67	0.5759	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,394.39430	1,350.363	15.67	0.4241	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,009.84940	1,810.344	15.56	0.5967	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,288.84940	1,242.344	15.56	0.4033	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			2.07050		2.08410			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.11250		2.12630			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.15520		2.17030			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.39120		2.41790			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			449.06940	288.720	17.48	0.2732	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,508.06940	1,483.720	17.48	0.7268	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			502.44910	332.144	17.23	0.3065	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,361.44910	1,327.144	17.23	0.6935	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			475.04220	309.689	17.36	0.2895	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,434.04220	1,404.689	17.36	0.7105	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			732.04870	576.202	17.42	0.3520	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,769.04870	1,751.202	17.42	0.6480	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			791.44260	628.894	17.22	0.3777	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,628.44260	1,603.894	17.22	0.6223	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			761.17150	601.954	17.32	0.3647	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,698.17150	1,676.954	17.32	0.6353	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,797.00000	1,948.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,897.00000	2,048.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,997.00000	2,148.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			784.13140	753.482	15.38	0.2543	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,400.32490	3,103.493	15.44	0.7372	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			821.32490	791.493	15.44	0.2628	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,530.89510	3,232.433	15.36	0.7538	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			751.89510	720.433	15.36	0.2462	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,463.13140	3,165.482	15.38	0.7457	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			1.65520		1.66680			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.68020		1.69230			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70480		1.71740			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85280		1.87520			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			378.06160	239.036	16.80	0.2887	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,110.06160	1,087.036	16.80	0.7113	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			351.80220	218.641	16.97	0.2680	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,183.80220	1,166.641	16.97	0.7320	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			406.17220	261.324	16.63	0.3106	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,038.17220	1,009.324	16.63	0.6894	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			600.60160	465.322	16.61	0.3676	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,277.60160	1,263.322	16.61	0.6324	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	18/06/2018	Foreign Exchange Option	1.77	Call			571.06950	439.316	16.74	0.3509	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,348.06950	1,337.316	16.74	0.6491	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			631.64830	492.900	16.48	0.3849	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,208.64830	1,190.900	16.48	0.6151	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,426.00000	1,552.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,226.00000	1,352.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,326.00000	1,452.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			999.79860	981.566	16.45	0.3501	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,199.39530	1,958.828	16.52	0.6391	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,047.39530	1,030.828	16.52	0.3609	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,148.14840	1,909.334	16.59	0.6283	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,096.14840	1,081.334	16.59	0.3717	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,251.79860	2,009.566	16.45	0.6499	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			0.12330		0.12420			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12290		0.12390			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12230		0.12380			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12300		0.12400			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			1.54990		1.56910			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57560		1.59540			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60210		1.62260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68390		1.70970			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			9.01030		9.10100			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.12640		9.21970			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.24460		9.34170			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.00940		10.16300			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			200.05850	121.131	15.83	0.2855	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			549.05850	560.831	15.83	0.7145	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			197.22870	118.939	15.86	0.2813	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			556.22870	568.639	15.86	0.7187	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	19/03/2018	Foreign Exchange Option	9.44	Call			202.92400	123.319	15.81	0.2897	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			541.92400	553.019	15.81	0.7103	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			233.03980	167.809	16.33	0.2752	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			853.33980	881.409	16.33	0.7248	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			230.70550	165.870	16.35	0.2725	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			861.00550	889.470	16.35	0.7275	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			235.40030	169.771	16.31	0.2778	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			845.70030	873.371	16.31	0.7222	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			588.30000	685.400		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			598.30000	695.400		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			578.30000	675.400		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			908.44010	780.572	15.19	0.5561	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			665.44010	691.172	15.19	0.4439	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			903.82860	776.246	15.20	0.5539	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			670.82860	696.846	15.20	0.4461	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			913.07330	784.926	15.18	0.5582	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			660.07330	685.526	15.18	0.4418	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			1.28600		1.28900			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.30060		1.30390			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31740		1.32120			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.40420		1.41450			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			110.00000	140.000		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			210.00000	240.000		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			310.00000	340.000		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			161.00000	194.000		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			261.00000	294.000		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			61.00000	94.000		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			488.00000	526.000		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			588.00000	626.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			388.00000	426.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			945.00000	842.000		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			845.00000	742.000		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			1,045.00000	942.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34140		1.34690			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34590		1.35150			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.35060		1.35610			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			1.18880		1.18900			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19600		1.19630			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.20370		1.20380			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,977.38000		23,134.59000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.60060		9.66080			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.74530		9.80750			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.89120		9.95800			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.77100		10.89160			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			232.07540	149.928	15.26	0.3274	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			531.27540	509.328	15.26	0.6726	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			229.00970	147.434	15.29	0.3230	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			538.20970	516.834	15.29	0.6770	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			235.17860	152.463	15.23	0.3318	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			524.37860	501.863	15.23	0.6682	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			343.23370	267.364	15.12	0.3887	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			635.73370	622.064	15.12	0.6113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			339.94490	264.410	15.14	0.3854	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			642.44490	629.109	15.14	0.6146	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			346.54980	270.351	15.10	0.3921	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			629.04980	615.051	15.10	0.6079	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			42.00000	108.800		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			52.00000	118.800		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			32.00000	98.800		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,317.30480	1,182.192	14.41	0.6972	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			415.70480	401.192	14.41	0.3028	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,311.36460	1,176.374	14.42	0.6952	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			419.76460	405.374	14.42	0.3048	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,305.45140	1,170.585	14.43	0.6931	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			423.85140	409.585	14.43	0.3069	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			3.27970		3.30010			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.23190		3.25240			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.18290		3.20440			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.18210		3.22020			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			30.28790	15.157	12.99	0.1437	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			250.18790	255.457	12.99	0.8563	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			28.59470	13.988	13.02	0.1344	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			258.49470	264.288	13.02	0.8656	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			32.07040	16.412	12.97	0.1535	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			241.97040	246.712	12.97	0.8465	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			25.53380	17.035	14.07	0.1139	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			433.13380	445.135	14.07	0.8861	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			24.41920	16.234	14.10	0.1093	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			442.01920	454.334	14.10	0.8907	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			26.69500	17.873	14.04	0.1188	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			424.29500	435.973	14.04	0.8812	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			155.60000	177.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			165.60000	187.100		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			145.60000	167.100		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			141.21970	119.926	15.81	0.3292	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			451.01970	467.826	15.81	0.6708	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			138.76960	117.716	15.84	0.3243	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			458.56960	475.616	15.84	0.6757	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			143.71270	122.179	15.78	0.3341	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			443.51270	460.078	15.78	0.6659	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.28270		1.26640			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.26280		1.24720			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.24420		1.22970			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												14 498 238 754.60	1,048,491	2,185,739
Total Options												617 921 876.87	712,044	5,011,618
Grand Total:												15,116,160,631.47	1,760,535	7,197,357